



Backtest #29260 · VOXR · EVO_GG1RSISNIP_v1241

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals a critical failure with VOXR, yielding a -32.73% ROI and a -1.13 Sharpe ratio. The 0% win rate across only four trades suggests either a flawed signal logic or extreme market volatility that the strategy could not adapt to. With such a tiny sample size, the results lack statistical confidence, making it impossible to distinguish between bad luck and structural inefficiency. The 45.89% max drawdown further indicates severe risk management issues. I recommend refining the entry criteria and expanding the backtest period to at least fifty trades before redeployment.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47