



Backtest #29933 · VOXR · EVO_GG1RSISNIP_v1474

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

The strategy failed catastrophically with zero wins and a forty-six percent drawdown, indicating severe overfitting or structural market mismatch. With only four trades, the results lack statistical significance, rendering the negative Sharpe ratio of minus one point one three unreliable for inference. The complete absence of winning positions suggests the entry signals are fundamentally broken for current VOXR volatility regimes. Future iterations must drastically expand the sample size and implement dynamic position sizing to mitigate tail risk exposure.

ADDITIONAL METRICS

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