



Backtest #30038 · VOXR · EVO_GG1RSISNIP_v1468

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 VOXR backtest failed catastrophically with a -32.73% ROI and 0% win rate, rendering the Sharpe ratio of -1.13 meaningless. A sample size of four trades offers zero statistical confidence, suggesting the strategy is overfitted or fundamentally broken rather than merely unlucky. The 45.89% max drawdown indicates severe risk exposure with no hedging logic to preserve capital during adverse moves. Immediate parameter re-calibration is required to filter out low-probability setups before further testing.

ADDITIONAL METRICS

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