



Backtest #30225 · VOXR · EVO_GG1RSISNIP_v22

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 strategy exhibited catastrophic failure, yielding a negative ROI of -32.73% and a zero percent win rate across only four trades. This tiny sample size renders the zero win rate statistically meaningless for generalization, yet the 45.89% max drawdown signals severe risk. The negative Sharpe ratio confirms the strategy underperformed the risk-free rate significantly. The model likely overfitted or suffered from regime mismatch rather than capturing genuine alpha. Immediate deprecation and fundamental signal logic review are required before further capital exposure.

ADDITIONAL METRICS

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