



Backtest #3372 · VOXR · EVO_GG1RSISNIP_v1329

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 backtest for VOXR under strategy EVO_GG1RSISNIP_v1329 is fundamentally broken. A 0% win rate across just four trades signals a structural flaw in entry logic or signal generation, not mere bad luck. The -32.73% ROI and -1.13 Sharpe ratio confirm persistent alpha decay, while the 45.89% max drawdown reveals dangerous risk exposure relative to capital preserved. With only four observations, statistical confidence is near zero; this sample size cannot distinguish between a flawed strategy and a temporary regime mismatch. Immediate next step: audit the signal manifest for logical deadlocks or overfitting, then re-run with a larger historical window and at least 50+ trades to establish any meaningful statistical validity.

ADDITIONAL METRICS

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