



Backtest #3762 · VOXR · EVO_GG1RSISNIP_v1411

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 reveals a catastrophic failure with a 0% win rate and a 45.89% drawdown, yielding a -32.73% ROI. A Sharpe ratio of -1.13 confirms negative risk-adjusted performance, while only four trades provide insufficient statistical confidence. The strategy likely suffers from overfitting or severe regime mismatch rather than random variance. Immediate deprecation is required, followed by a fundamental re-examination of entry logic against current volatility regimes.

ADDITIONAL METRICS

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