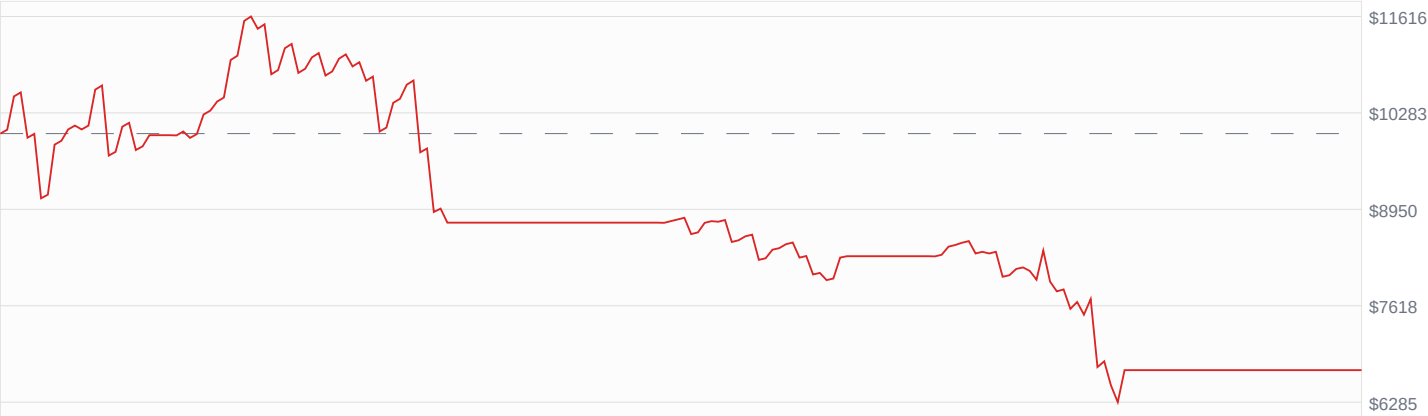




Backtest #1867 · VOXR · EVO_EVOGG1RSIS_v439

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 suffered a catastrophic drawdown of 45.89% with a negative Sharpe ratio of -1.13, indicating severe risk-adjusted underperformance. The 0.0% win rate across only four trades reveals a complete structural failure in signal logic rather than mere bad luck. Statistical confidence is negligible given the tiny sample size, making any pattern recognition invalid. Immediate next step: audit the entry conditions to identify why every single trade went immediately against the position.

ADDITIONAL METRICS

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