



Backtest #28437 · VOXR · EVO_GG1RSISNIP_v885

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 exhibits catastrophic failure, evidenced by a -32.73% ROI and 0% win rate across a minuscule sample of four trades. This negligible statistical power invalidates any confidence in the signal logic, rendering the -1.13 Sharpe ratio and 45.89% drawdown meaningless noise. The complete lack of winning positions suggests a fundamental flaw in entry timing or market regime adaptation. Immediate code review of the signal generation is required to identify structural bias. Do not deploy this logic until robust backtesting with hundreds of trades confirms statistical significance.

ADDITIONAL METRICS

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