



Backtest #28895 · VOXR · EVO_GG1RSISNIP_v1159

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 catastrophic failure with zero wins, a 45.89% drawdown, and a -1.13 Sharpe. Only four trades provide no statistical confidence, making the -32.73% return meaningless for predictive purposes. The model likely overfitted or misread volatility, leading to total capital erosion. You must audit the signal generation logic for false breakout detection before re-running.

ADDITIONAL METRICS

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