



Backtest #29707 · VOXR · EVO_GG1RSISNIP_v1321

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 45.89% drawdown with zero wins, indicating a fundamental flaw in entry logic rather than mere bad luck. The tiny sample of four trades prevents statistical significance, but the negative Sharpe of -1.13 confirms unsustainable risk-adjusted performance. The system appears overfitted or structurally broken for current market conditions. Immediate code review of signal generation is required before considering further optimization or deployment.

ADDITIONAL METRICS

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