



Backtest #29814 · VOXR · EVO_GG1RSISNIP_v1358

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 failed catastrophically with zero wins and a forty-six percent peak-to-trough decline, rendering the results statistically meaningless given the four-trade sample size. A negative Sharpe ratio of negative one point one three indicates the signal logic is fundamentally broken or overfitted to noise rather than capturing genuine market alpha. The complete lack of profitability suggests the entry criteria are either too restrictive, causing missed opportunities, or too loose, triggering fatal losses on every single execution. Immediate remediation requires auditing the signal manifest to identify why no trades met the profit threshold, likely pointing to flawed risk management or misaligned indicators.

ADDITIONAL METRICS

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