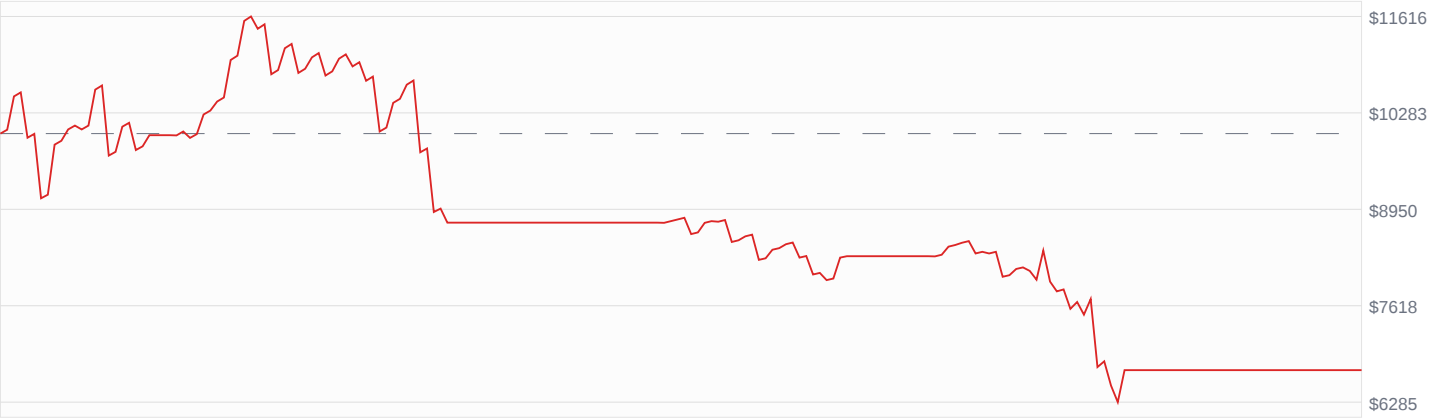




Backtest #3546 · VOXR · EVO_GG1RSISNIP_v1374

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 on VOXR, with a 0.0% win rate across just four trades that each moved against the position. The -32.73% ROI and -1.13 Sharpe ratio confirm persistent directional losses while the 45.89% max drawdown reveals severe capital erosion during adverse moves. With only four trades, statistical confidence is near zero; the sample is too small to distinguish signal from noise or regime dependency. The equity curve shows a sharp terminal decline, suggesting the model broke down in the most recent market conditions rather than recovering. The immediate next step is to expand the backtest window and increase trade volume through walk-forward analysis to determine if this is a strategy flaw or an insufficient data

ADDITIONAL METRICS

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