



Backtest #36338 · VOXR · EVO_GG1RSISNIP_v244

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 decisively, posting a -32.73% return and a -1.13 Sharpe ratio with zero wins across four trades. The 45.89% maximum drawdown highlights severe capital erosion without any offsetting gains. Statistical confidence is negligible due to the tiny sample size, making these results unreliable for predicting future performance. The lack of profitable trades suggests the entry logic or risk parameters are fundamentally misaligned with current market conditions. Immediate next step is to audit the signal generation logic to identify why no trade achieved positive returns before any further testing.

ADDITIONAL METRICS

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