



Backtest #37903 · VOXR · EVO_GG1RSISNIP_v306

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

This backtest reveals a catastrophic failure in signal generation, with a 0.0% win rate and a -32.73% ROI indicating consistent losses. The -1.13 Sharpe ratio and 45.89% max drawdown confirm severe risk mismanagement and poor risk-adjusted returns. Statistical confidence is negligible given the tiny sample size of only four trades, making these results highly unreliable and prone to noise. The strategy likely suffers from flawed entry logic or excessive sensitivity to market noise, as evidenced by the total absence of profitable positions. The immediate next step is to audit the RSI and moving average crossover parameters to identify why the system fails to capture any positive momentum.

ADDITIONAL METRICS

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