



Backtest #28529 · VOXR · EVO\_GG1RSISNIP\_v974

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 negative Sharpe of -1.13, resulting in a -32.73% return and -45.89% drawdown. Four trades are statistically insignificant, rendering the -100% win rate untrustworthy and masking potential structural flaws. High volatility likely triggered slippage or stop-outs, eroding the initial capital of \$10,000 down to \$6,727.47. Immediate parameter optimization is required to fix the entry logic before any further live deployment occurs.

ADDITIONAL METRICS

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