



Backtest #30182 · VOXR · EVO\_GG1RSISNIP\_v915

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 collapsed entirely with zero wins and a -32.73% ROI, proving the signal logic is fundamentally broken. A 4-trade sample size renders the -1.13 Sharpe and 45.89% drawdown statistically meaningless for future prediction. The system failed to identify any viable entry points, suggesting a critical flaw in the underlying algorithm. Immediate code audit is required to fix the signal generation 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 |