



Backtest #45937 · VOXR · EVO\_GG1RSISNIP\_v299

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 where zero wins across four trades generated a 32.73% loss and a 45.89% drawdown. The negative Sharpe ratio of 1.13 confirms consistent value destruction, though the tiny sample size makes statistical confidence negligible. The strategy likely suffered from poor entry timing or excessive volatility exposure without adequate protective mechanisms. You must increase the sample size to at least fifty trades to determine if this is random noise or a broken model. Do not deploy this configuration until the underlying signal logic is completely redesigned.

ADDITIONAL METRICS

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