



Backtest #46268 · VOXR · EVO\_GG1RSISNIP\_v276

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 a negative thirty-two percent return and zero percent win rate across four trades. The negative Sharpe ratio and extreme drawdown confirm poor risk-adjusted performance. With only four trades, the sample size is statistically insignificant, making these results unreliable for generalization. The complete lack of winning trades suggests the entry logic is fundamentally flawed or poorly timed for this asset. Next, re-evaluate the signal thresholds or test the logic on a different symbol to isolate whether the issue is strategy-specific or asset-specific.

ADDITIONAL METRICS

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