



Backtest #39935 · VOXR · EVO\_GG1RSISNIP\_v1640

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 decisively, losing 32.73% of capital with a negative Sharpe ratio of -1.13 and a zero percent win rate. The maximum drawdown of 45.89% indicates severe risk control failures, as every one of the four trades resulted in a loss. Statistical confidence is virtually nonexistent given the tiny sample size of four trades, making it impossible to distinguish true skill from random noise. The core issue is likely a flawed entry logic that systematically buys local highs without valid confirmation. The immediate next step is to abandon this configuration and rebuild the entry criteria using robust trend-following filters 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 |