



Backtest #1319 · VOXR · EVO_EVOEVOEVOG_v482

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 shows a catastrophic failure: a 0% win rate across just 4 trades is statistically meaningless and points to a broken signal generator rather than a bad market. A -32.73% ROI with a -1.13 Sharpe ratio confirms the strategy is not just unprofitable but actively destroying capital. The 45.89% drawdown is unacceptable for any institutional mandate. The sample size of four trades provides zero statistical confidence in the results. Immediate next step: audit the signal manifest for logic errors before deploying any further capital.

ADDITIONAL METRICS

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