



Backtest #2039 · VOXR · EVO_EVOEVOEVOE_v874

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 backtest shows a complete strategy failure across all metrics: zero wins, 45.89% max drawdown, and a -1.13 Sharpe ratio. The tiny sample size of four trades offers no statistical confidence, making the results highly volatile and unreliable. The strategy likely suffers from severe overfitting or a fundamental logic flaw that never triggers valid entry conditions. Next step is to audit the signal manifest and filter logic before any further optimization attempts.

ADDITIONAL METRICS

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