



Backtest #23873 · VOXR · EVO_EVOEVOEVOE_v1817

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 exhibits catastrophic failure with a 0% win rate and a 32.73% loss, rendering the negative Sharpe ratio of -1.13 statistically irrelevant due to the tiny sample size of four trades. The 45.89% drawdown indicates excessive risk exposure relative to the infrequent trading frequency, suggesting the signal logic is fundamentally broken or overfitted to noise. With such low confidence, the current parameters must be discarded rather than tweaked. A concrete next step is to review the signal manifest for logical flaws and rebacktest with a larger, out-of-sample dataset to verify viability before any live deployment.

ADDITIONAL METRICS

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