



Backtest #27982 · VOXR · EVO_EVOEVOEVOE_v701

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 is a clear failure, evidenced by a zero percent win rate and a forty-five percent drawdown. The strategy failed to generate any profitable trades in just four attempts, rendering the negative Sharpe ratio of -1.13 statistically insignificant. Such a small sample size prevents any meaningful conclusion about edge or robustness, suggesting the logic is fundamentally flawed. The -32.73% ROI indicates rapid capital erosion, requiring immediate code review of entry signals. Next, debug the signal generation logic and expand the backtest window to ensure adequate statistical confidence before redeployment.

ADDITIONAL METRICS

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