



Backtest #28287 · VOXR · EVO_EVOEVOEVOE_v774

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 catastrophic failure with a zero win rate and severe negative Sharpe ratio, indicating the strategy loses money on every single execution. The high max drawdown of nearly 46% demonstrates extreme risk exposure relative to the tiny sample size of only four trades, rendering any statistical conclusions meaningless. The strategy's logic is fundamentally broken for current market conditions, likely suffering from overfitting or a flawed entry mechanism that triggers consistently. Immediate termination of this strategy is mandatory to prevent further capital erosion in live markets. You must pivot to debugging the signal generation logic rather than attempting to optimize parameters on this flawed foundation.

ADDITIONAL METRICS

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