



Backtest #29789 · VOXR · EVO_EVOEVOEVOE_v827

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 reveals catastrophic strategy failure with a -32.73% ROI and zero wins across only four trades, rendering all metrics statistically irrelevant due to insufficient sample size. The -1.13 Sharpe ratio and 45.89% max drawdown indicate extreme volatility and poor risk management, while a 0% win rate suggests the entry logic is fundamentally broken or misfired. The capital decay to \$6,727.47 confirms the strategy cannot survive transaction costs or slippage. Immediate deactivation is required to prevent further capital erosion. Next, audit the signal generation code to identify why no trades triggered profitable exits and recalibrate parameters before retesting.

ADDITIONAL METRICS

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