



Backtest #30077 · VOXR · EVO_EVOEVOEVOE_v622

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 suffered a catastrophic -45.89% drawdown with zero win rate across only four trades, indicating severe overfitting or structural flaws. A Sharpe ratio of -1.13 confirms significant volatility risk without compensating alpha, rendering the results statistically irrelevant. This tiny sample size precludes any meaningful confidence in the findings, making it impossible to distinguish signal from noise. Immediate code review is required to identify the logic errors causing consistent losses. Backtesting must be re-run with optimized parameters and a larger historical window.

ADDITIONAL METRICS

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