



Backtest #32359 · 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

The strategy suffered a 32.73% loss with a negative Sharpe ratio of -1.13, indicating persistent losses relative to volatility. The 0.0% win rate across four trades reveals a complete failure in signal accuracy. Max drawdown reached 45.89%, highlighting severe risk exposure that eroded capital to \$6727.47. With only four trades, the sample size is statistically insufficient to draw meaningful conclusions about the model. Next, validate the entry and exit logic on a larger historical dataset to determine if the signal has any predictive edge before further optimization.

ADDITIONAL METRICS

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