



Backtest #38654 · VOXR · EVO_EVOEVOEVOE_v842

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 failed decisively, posting a -32.73% ROI and a negative Sharpe ratio of -1.13. With only four trades and a 0.0% win rate, the sample size is too small to establish statistical confidence in any edge. The maximum drawdown of 45.89% indicates severe risk management failures or poor entry timing. The core signal logic likely lacks robustness or suffers from overfitting to noise. The immediate next step is to conduct a fundamental review of the signal parameters or expand the backtest window to at least a hundred trades before considering any live deployment.

ADDITIONAL METRICS

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