



Backtest #38838 · VOXR · EVO_EVOEVOEVOE_v722

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 to capture any alpha, evidenced by a 0.0% win rate and a negative Sharpe ratio of -1.13. A total loss of 32.73% with a 45.89% maximum drawdown indicates severe downside risk without compensating gains. With only four trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a robust market edge. The entry logic appears fundamentally broken, as it generated no profitable positions before capital erosion. The immediate next step is to halt deployment and refactor the signal parameters to establish a positive expectancy before any further testing.

ADDITIONAL METRICS

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