



Backtest #44169 · VOXR · EVO_EVOEVOEVOE_v1799

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 severe 32.73% loss with a 0% win rate, indicating systematic directional failure. A Sharpe ratio of -1.13 confirms the risk-adjusted performance is deeply negative, while the 45.89% drawdown reveals poor capital preservation. With only four trades, the sample size is too small to establish statistical confidence in the results. The primary flaw is the lack of positive expectancy, as every position contributed to the loss. The next step is to conduct a detailed review of the signal logic to identify why the entry criteria failed to filter out losing trades.

ADDITIONAL METRICS

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