



Backtest #5646 · VOXR · EVO_EVOEVOEVOE_v1739

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

This backtest is a complete failure across all major metrics. The strategy lost 32.73% of capital with a -1.13 Sharpe ratio, indicating severe risk-adjusted underperformance. A 0% win rate across only 4 trades is statistically meaningless and suggests a fundamental logic error, not market noise. The 45.89% drawdown is catastrophic for such a tiny sample. The immediate next step is to audit the entry/exit logic and retest on a larger sample before considering deployment.

ADDITIONAL METRICS

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