



Backtest #8138 · VOXR · EVO_EVOEVOEVOE_v1927

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 catastrophic failure with a -32.73% ROI and -45.89% drawdown. A 0.0% win rate over only four trades indicates a complete strategy breakdown, not random variance. The -1.13 Sharpe ratio confirms negative risk-adjusted performance, ruling out statistical confidence. The sample size is too small to validate any market hypothesis, rendering the results noise. Immediate code refactoring is required before any further simulation.

ADDITIONAL METRICS

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