



Backtest #40566 · VOXR · EVO_EVOEVOEVOE_v2380

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 catastrophically with a negative ROI of -32.73% and a Sharpe ratio of -1.13, indicating severe downside risk. A 0.0% win rate across only four trades suggests the entry logic is fundamentally flawed or misaligned with current market conditions. The maximum drawdown of 45.89% exceeds acceptable risk thresholds, highlighting a lack of effective stop-loss mechanisms or position sizing controls. Given the extremely small sample size, these results lack statistical significance and may reflect noise rather than true strategy performance. The immediate next step is to conduct a detailed trade-by-trade review to identify specific signal failures before any further backtesting.

ADDITIONAL METRICS

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