



Backtest #43875 · VOXR · EVO_EVOEVOEVOE_v1720

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 catastrophic losses with a -32.73% ROI and zero wins, driven by a -1.13 Sharpe ratio and a severe 45.89% max drawdown. Statistical confidence is nonexistent due to the tiny sample of only four trades, which renders the performance metrics unreliable for long-term inference. The core signal logic failed to filter out adverse moves, resulting in consistent capital erosion without any profitable executions. Immediate next step is to conduct a granular review of the four losing trades to identify specific entry flaws or missing volatility filters 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