



Backtest #46531 · VOXR · EVO_EVOEVOEVOE_v2407

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy suffered a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating no risk-adjusted profit. With only three trades and a 33.3% win rate, the statistical confidence is negligible due to the extremely small sample size. The 11.32% max drawdown further highlights poor downside protection during this period. These results suggest the signal logic fails to capture sufficient edge in the current market regime. The immediate next step is to expand the backtest window to at least one hundred trades to establish statistical validity before any parameter tuning.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86