



Backtest #44762 · VOXR · EVO_EVOEVOEVOE_v2312

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 on VOXR, losing 32.73% with a 0.0% win rate across four trades. A Sharpe ratio of -1.13 confirms consistent negative alpha, while the 45.89% drawdown highlights severe risk exposure. With only four trades, the sample size is statistically insignificant, meaning these results lack confidence and likely reflect noise rather than a true signal. The complete absence of winning trades suggests the entry logic is fundamentally flawed for this asset class. The next step is to abandon this configuration and backtest the signal on a broader universe of assets to determine if the strategy has any viability at all.

ADDITIONAL METRICS

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