



Backtest #27303 · VOXR · EVO\_EVOWEBIDEA\_v167

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 VOXR backtest for EVO\_EVOWEBIDEA\_v167 is fundamentally broken, with a 0% win rate and -32.73% ROI confirming the strategy fails to generate profitable entries. The Sharpe ratio of -1.13 and 45.89% drawdown signal aggressive risk exposure without compensatory returns. With only four trades, the sample size is statistically meaningless, rendering the zero win rate a structural failure rather than a random outcome. Immediate next step: halt further simulation and audit the signal manifest logic to identify why every entry triggered a loss.

ADDITIONAL METRICS

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