



Backtest #27637 · VOXR · EVO\_EVOEVOEVOE\_v2013

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_EVOEVOEVOE\_v2013 strategy on VOXR failed catastrophically, yielding a -32.73% ROI with a -1.13 Sharpe ratio and a 45.89% maximum drawdown. A 0.0% win rate across only four trades indicates complete signal inversion rather than random noise, rendering the results statistically meaningless. The tiny sample size precludes any confidence in the findings, suggesting the core logic is fundamentally flawed for this asset. Immediate next step: deprecate this strategy entirely and refactor the entry signals 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 |