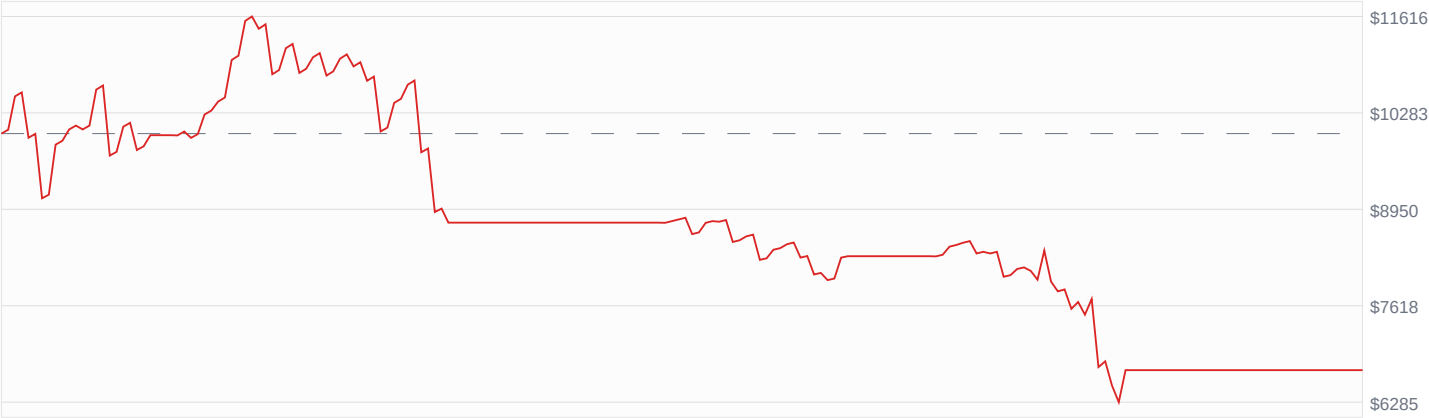




Backtest #27916 · VOXR · EVO_EVOEVOEVOE_v859

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_v859 strategy on VOXR suffered a catastrophic -32.73% ROI with a -1.13 Sharpe ratio, indicating severe underperformance relative to risk. A 0.0% win rate across only four trades suggests the signal logic is fundamentally flawed or misfiring, rendering the results statistically inconclusive due to the tiny sample size. The 45.89% max drawdown confirms extreme volatility exposure without corresponding reward, wiping out nearly half the capital. This is not alpha generation but systematic capital destruction driven by poor entry timing or nonexistent edge. Immediate next step is to audit the signal manifest for logical errors or overfitting before considering any re-optimization.

ADDITIONAL METRICS

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