



Backtest #30074 · VOXR · EVO_EVOEVOEVOE_v618

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

This EVO_EVOEVOEVOE_v618 backtest on VOXR is a critical failure, yielding a -32.73% ROI and -1.13 Sharpe ratio with a 45.89% max drawdown. The strategy's 0% win rate across only four trades indicates a complete lack of alpha and suggests overfitting to noise rather than capturing genuine market structure. Such a minuscule sample size renders these statistics statistically insignificant, meaning the poor performance may be random variance rather than a definitive strategy flaw. Immediate next step involves pruning the logic to eliminate the current signal generation mechanism entirely.

ADDITIONAL METRICS

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