



Backtest #34046 · VOXR · EVO\_EVOEVOEVOE\_v698

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -32.73% | -1.13  | 0.0%     | -45.89%      |

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v698 strategy on VOXR failed catastrophically, delivering a -32.73% ROI with a zero win rate across only four trades. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% indicate severe underperformance and excessive risk exposure relative to the sample size. Such a tiny dataset provides negligible statistical confidence, rendering the results inconclusive rather than definitive proof of a flawed model. The primary failure appears to be a lack of robustness in the entry logic, which may have triggered premature exits or missed all valid setups. Immediate next steps involve stress-testing the signal thresholds on a longer historical timeframe to isolate the specific conditions causing these losses.

ADDITIONAL METRICS

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