



Backtest #38650 · VOXR · EVO\_EVOEVOEVOE\_v623

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v623 strategy on VOXR failed catastrophically, delivering negative returns with zero winning trades and a maximum drawdown of 45.89% across only four executed transactions. Statistical confidence in these results is negligible due to the extremely small sample size, rendering the negative Sharpe ratio of 1.13 and total capital erosion of roughly 33% anecdotal rather than systemic. The strategy clearly lacks robustness for this specific asset, as it generated no positive signals during the backtested period. Immediate next steps require a thorough review of the signal logic to prevent future deployment or a complete strategy redesign before live trading.

ADDITIONAL METRICS

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