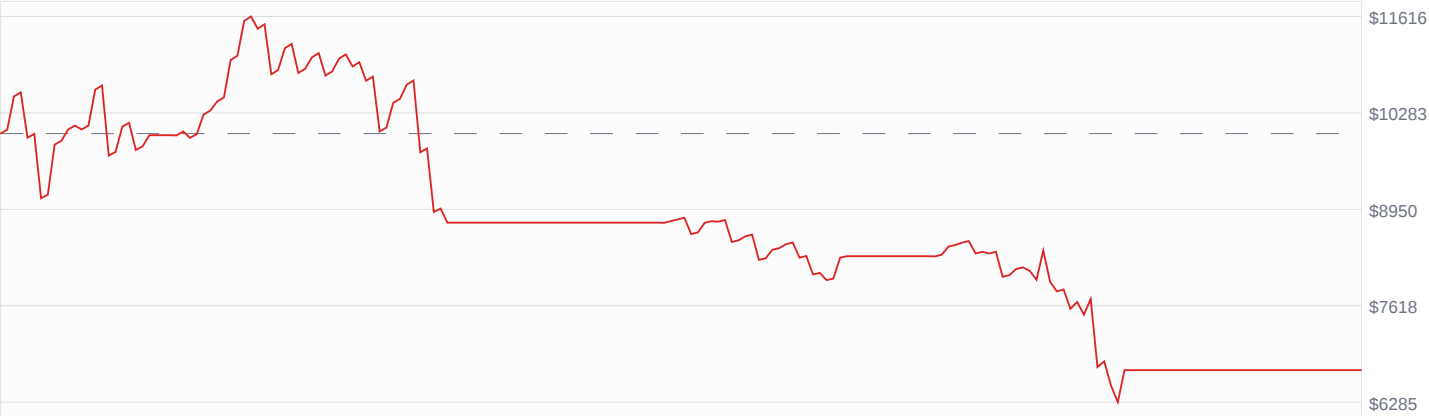




Backtest #8794 · VOXR · EVO_EVOEVOEVOE_v1711

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_v1717 strategy on VOXR suffered a catastrophic -32.73% ROI with a -1.13 Sharpe ratio, indicating systematic capital destruction. A 0.0% win rate across only four trades renders the results statistically insignificant and suggests a fundamental logic flaw rather than bad luck. The 45.89% max drawdown exposes the portfolio to unacceptable volatility for institutional standards. Given the tiny sample size, this is likely a regime failure or signal misfire that requires immediate deprecation. The next step is to audit the signal manifest for overfitting and revert to the baseline model for 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