



Backtest #8804 · 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_v1711 strategy on VOXR suffered a devastating 32.73% loss with a negative Sharpe of -1.13, indicating severe underperformance relative to risk. A 0.0% win rate across only four trades suggests the logic failed to capture any profitable entries, compounding a 45.89% max drawdown. This tiny sample size lacks statistical significance, making the results unreliable as a baseline for future optimization. The primary issue appears to be a complete lack of signal efficacy rather than poor execution timing. Immediate next steps involve auditing the entry logic to identify why no trades were selected as winners before retesting.

ADDITIONAL METRICS

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