



Backtest #46955 · VOXR · EVO\_EVOEVOEVOG\_v504

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -2.01% | -0.05  | 33.3%    | -11.32%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOG\_v504 strategy on VOXR failed to generate alpha, delivering a negative ROI and a Sharpe ratio below zero due to a catastrophic 33.3% win rate across only three trades. Such a minimal sample size renders the statistical significance negligible, meaning this underperformance is likely noise rather than a structural flaw in the logic. The 11.32% drawdown indicates that the entry conditions lacked sufficient volatility filters to avoid adverse price swings. Before redeploying any capital, we must expand the lookback window or adjust parameter thresholds to validate the signal robustness.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -2.01%    |
| Sortino Ratio   | -0.02     |
| Turnover        | 5.70x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9801.86 |