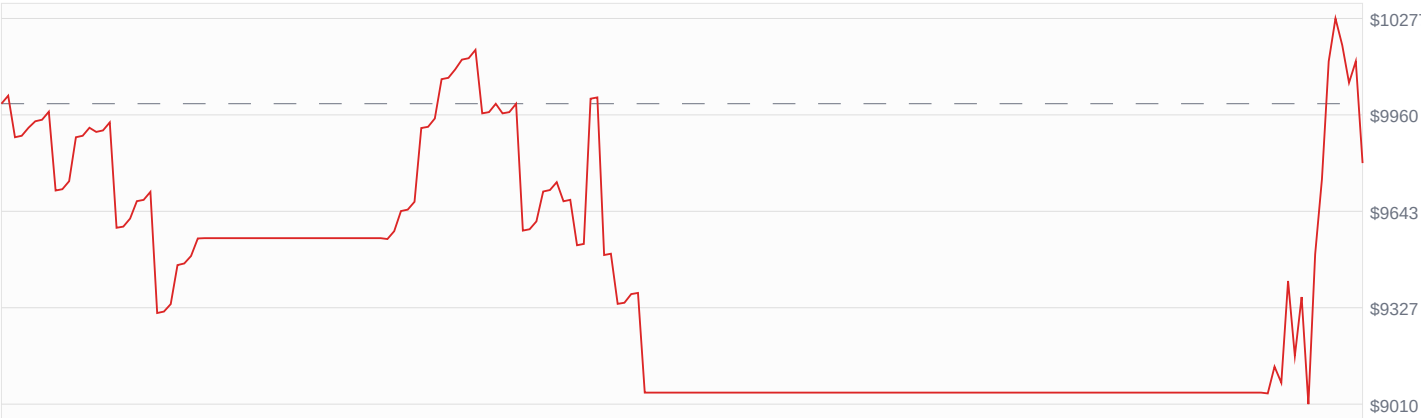




Backtest #47275 · VOXR · EVO\_EVOEVOEVOE\_v617

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v617 backtest on VOXR shows a -2.01% ROI and -0.05 Sharpe, indicating the logic failed to generate alpha. Only three trades occurred, creating insufficient statistical significance to validate the strategy or rule out random noise. An 11.32% maximum drawdown combined with a 33.3% win rate suggests the system is over-exposed to unfavorable volatility. This underperforming model requires immediate parameter optimization or replacement before live deployment.

ADDITIONAL METRICS

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