



Backtest #47953 · VOXR · EVO\_EVOEVOEVOE\_v1749

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1749 backtest on VOXR failed to generate alpha, posting a -2.01% return with a negative Sharpe ratio of -0.05. With only three trades executed, the win rate of 33.3% lacks statistical significance and cannot support any inference about strategy robustness. The maximum drawdown of 11.32% suggests significant capital erosion during the sample period. Expanding the backtest window to capture more market regimes is the immediate priority to validate or discard the logic. Until this occurs, the strategy remains statistically unproven and unsuitable for 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 |