



Backtest #49001 · VOXR · EVO\_EVOEVOEVOE\_v2302

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2302 backtest on VOXR produced a negative ROI of -2.01% with a Sharpe ratio of -0.05, indicating a strategy that consistently underperformed the baseline. With only three trades executed, the 33.3% win rate and 11.32% maximum drawdown yield statistically insignificant results that cannot support reliable forward deployment. The sample size is critically insufficient to validate the signal logic or confirm any potential edge within the current market regime. Immediate next steps involve increasing the simulation period to accumulate at least 100 trades and retesting to establish statistical confidence before any live allocation.

ADDITIONAL METRICS

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