



Backtest #51477 · VOXR · EVO\_EVOWEBIDEA\_v304

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOWEBIDEA\_v304 strategy on VOXR failed, delivering negative returns and a negative Sharpe ratio across only three trades. A 33.3% win rate with an 11.32% drawdown indicates the signals generated were poor quality, likely due to insufficient sample size preventing statistical significance. The data suggests the current logic is misaligned with VOXR's price action and requires immediate parameter optimization or abandonment. We must validate whether this underperformance is specific to the asset or a broader strategy flaw before reallocating capital. The next step is to run a backtest on a different asset class to isolate the source of the signal failure.

ADDITIONAL METRICS

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