



Backtest #53256 · VOXR · EVO\_EVOEVOEVOE\_v2375

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2375 backtest on VOXR demonstrates a fundamental failure with a negative ROI and Sharpe ratio, driven by a mere 3 trades yielding only a 33.3% win rate. Such a minimal sample size provides zero statistical confidence, rendering the drawdown of 11.32% an outlier rather than a robust risk metric. The strategy clearly lacks the adaptive logic needed to navigate current VOXR volatility without incurring immediate capital erosion. We must discard this parameter set and re-evaluate the entry thresholds or timeframes before deploying any capital.

ADDITIONAL METRICS

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