



Backtest #57196 · VOXR · EVO\_EVOWEBIDEA\_v415

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v415 strategy on VOXR failed decisively with a -2.01% ROI and -0.05 Sharpe ratio, indicating a losing position relative to cash. Only three trades generated an 11.32% max drawdown, rendering the sample size statistically insignificant and the win rate of 33.3% unreliable. The negative performance suggests the entry logic is misaligned with current volatility or the timeframe is too noisy for this approach. We must widen the backtest horizon to accumulate sufficient data points before deploying live capital. Re-evaluating parameter sensitivity on a broader dataset is the only logical next step.

ADDITIONAL METRICS

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