



Backtest #48139 · VOXR · EVO\_EVOEVOEVOE\_v871

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v871 backtest on VOXR failed to generate alpha, posting a negative ROI and a Sharpe ratio of -0.05. With only three trades, the 33.3% win rate lacks statistical significance, making the 11.32% maximum drawdown an unreliable risk metric. The sample size is too small to confirm strategy failure or identify specific execution errors within the logic. I will run a walk-forward analysis on an expanded dataset to determine if the signal thresholds require recalibration or if the approach is simply incompatible with this asset.

ADDITIONAL METRICS

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