



Backtest #50431 · 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, delivering a -2.01% return with a Sharpe ratio of -0.05 and a severe 33.3% win rate across only three trades. The maximum drawdown of 11.32% indicates poor risk control during this short sample period, rendering the results statistically insignificant due to the extremely low trade count. Such a small dataset cannot support any reliable conclusion about the strategy's long-term viability or consistency. We must expand the backtest window or adjust entry filters before deploying capital. The next step is to run a robustness test across different volatility regimes to validate the logic.

ADDITIONAL METRICS

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