



Backtest #36983 · VOXR · EVO\_EVOWEBIDEA\_v334

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -32.73% | -1.13  | 0.0%     | -45.89%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOWEBIDEA\_v334 strategy on VOXR failed catastrophically with zero winning trades and a drawdown exceeding 45%. The sample size of only four trades provides insufficient statistical confidence to diagnose whether this is a fundamental flaw or mere random noise. While the negative Sharpe ratio confirms poor risk-adjusted returns, the total loss of capital suggests the entry logic is fundamentally misaligned with current market structure. Immediate next step is to run a sensitivity analysis on entry parameters or pivot to a different asset class before reallocating any capital. This backtest indicates the strategy is currently non-viable for production deployment.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -32.73%   |
| Sortino Ratio   | -0.58     |
| Turnover        | 7.08x     |
| Total Trades    | 4         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$6727.47 |