



Backtest #49931 · VOXR · EVO\_WEBIDEA\_v2235

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_WEBIDEA\_v2235 strategy failed on VOXR, delivering a -2.01% return with a negative Sharpe of -0.05 due to a mere 33.3% win rate across only three trades. Such a small sample size yields negligible statistical confidence, making the -11.32% drawdown an outlier rather than a structural flaw in the logic. The strategy likely suffered from poor entry timing or excessive transaction costs that outweighed any potential alpha generation. We must expand the test period or adjust filter parameters to gather sufficient trade data before redeploying.

ADDITIONAL METRICS

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