



Backtest #53598 · VOXR · EVO\_WEBIDEA\_v1645

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1645 strategy on VOXR failed to generate alpha, delivering a -2.01% return with a negative Sharpe ratio of -0.05. Such a sample size of only three trades renders the 33.3% win rate statistically insignificant and prone to severe overfitting. The maximum drawdown of 11.32% indicates high volatility exposure during this brief observation window, confirming the lack of robustness. We must widen the historical test period to validate if these poor metrics are anomalies or inherent flaws in the logic. The next step is to run a fresh backtest on a broader dataset with stricter execution filters to assess real viability.

ADDITIONAL METRICS

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