



Backtest #52922 · VOXR · EVO_EVOEVOEVOE_v1961

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_v1961 backtest on VOXR failed to generate alpha, recording a -2.01% return and a negative Sharpe ratio of -0.05. With only three trades executed, the 33.3% win rate is statistically insignificant and offers no reliable edge for deployment. The strategy suffered an 11.32% maximum drawdown while final capital eroded to \$9,801.86, indicating poor risk-adjusted performance. This underperformance suggests the signal logic requires immediate recalibration or parameter optimization before further testing. We must validate if this failure is specific to VOXR or indicative of a flawed core approach before adjusting parameters.

ADDITIONAL METRICS

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