



Backtest #53781 · VOXR · EVO_EVOEVOEVOE_v2009

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_v2009 backtest on VOXR failed to generate alpha, recording a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating the strategy destroyed value over the tested period. With only three executed trades, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of future performance. The extreme low trade count suggests the entry conditions were rarely met or the logic is fundamentally misaligned with current VOXR volatility. We must reject this configuration as viable and immediately restructure the signal filters to capture more market participation.

ADDITIONAL METRICS

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