



Backtest #46522 · VOXR · EVO_EVOEVOEVOE_v2405

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_EVOEVOE_v2405 backtest on VOXR failed to capture value, delivering a negative ROI of -2.01% and a non-positive Sharpe ratio of -0.05. With only three trades, the 33.3% win rate and 11.32% maximum drawdown lack statistical significance and could easily reflect random noise rather than strategy failure. The sample size is too small to confirm any edge or identify structural flaws in the logic. Re-running the simulation with adjusted lookback periods or a higher trade threshold is the necessary next step to validate robustness.

ADDITIONAL METRICS

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