



Backtest #53761 · VOXR · EVO_EVOEVOE_v2327

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 VOXR backtest for EVO_EVOEVOE_v2327 generated a negative ROI of -2.01% and a -0.05 Sharpe ratio across only three trades, rendering any performance metrics statistically insignificant. The 33.3% win rate combined with an 11.32% maximum drawdown suggests the strategy failed to capture alpha while exposing significant downside risk on a micro-sample. Without sufficient trade frequency to validate signal consistency, the current output cannot support deployment or parameter optimization. We must re-run the simulation with a broader lookback window or adjust entry filters to generate a robust sample size before reconsidering the approach.

ADDITIONAL METRICS

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