



Backtest #55071 · VOXR · EVO_EVOEVOE_v1791

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_v1791 shows a -2.01% ROI with only three trades, rendering statistical conclusions impossible. The -0.05 Sharpe and 11.32% drawdown indicate the strategy failed to generate alpha while exposing significant downside risk. Such a tiny sample size creates high variance, meaning this poor performance could easily reverse with more data. We must expand the lookback period or adjust entry filters before deploying live capital.

ADDITIONAL METRICS

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