



Backtest #55623 · VOXR · EVO_EVOEVOE_v2410

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_v2410 underperformed with a negative ROI and poor Sharpe ratio, indicating the strategy failed to capture value over the simulated period. With only three trades executed, the sample size is critically insufficient to validate the 33.3% win rate or assess statistical significance, rendering the 11.32% drawdown inconclusive rather than definitive. The extreme sensitivity to low trade volume suggests the strategy lacks robustness in current volatility regimes and may be overfit to noise. A prudent next step is to expand the historical lookback window to generate a larger trade count before considering live deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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