



Backtest #27638 · VOXR · EVO_EVOEVOEVOE_v2011

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest is a statistical failure for VOXR, evidenced by a 0% win rate and -32.73% ROI across only four trades, rendering Sharpe and drawdown metrics meaningless. The sample size of four is statistically insignificant, precluding any meaningful confidence in the strategy's edge. The 45.89% max drawdown exposes the portfolio to unacceptable risk relative to the negative alpha. A concrete next step is increasing the backtest duration to achieve a robust sample size before any deployment.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47