



Backtest #47372 · VOXR · EVO_EVOEVOEVOE_v643

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_EVOEVOEVOE_v643 failed to capture value, delivering a negative ROI and a negative Sharpe ratio of -0.05. With only three trades executed, the 33.3% win rate is statistically insignificant and offers no reliable signal for live deployment. An 11.32% maximum drawdown further exposes the strategy to unacceptable risk given the extremely small sample size. We must reject this configuration until we increase trade frequency to validate performance metrics. The immediate next step is to run a walk-forward analysis or adjust entry filters to improve trade capture before retesting.

ADDITIONAL METRICS

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