



Backtest #56857 · VOXR · EVO_EVOEVOEVOE_v765

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 test for EVO_EVOEVOEVOE_v765 failed to generate alpha, delivering a negative ROI and Sharpe ratio amidst an insufficient sample of only three trades. A 33.3% win rate paired with an 11.32% drawdown indicates high volatility and a lack of statistical significance in the current parameters. Such a shallow dataset renders the results unreliable for institutional deployment without further validation. We must expand the backtest horizon to at least 100 trades to achieve meaningful confidence intervals before any live allocation. Next steps involve widening the lookback period or adjusting entry filters to reduce noise.

ADDITIONAL METRICS

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