



Backtest #10001 · VOXR · EVO_EVOEVOEVOE_v1719

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

The VOXR backtest is a failure with a 0% win rate across only four trades, rendering Sharpe and ROI metrics statistically meaningless due to extreme sample size insufficiency. The 45.89% max drawdown confirms that the EVO_EVOEVOEVOE_v1719 strategy's signal logic is fundamentally flawed or misfiring on this asset's liquidity profile. You cannot trust any optimization on n=4; the model is likely overfitting noise rather than capturing alpha. The immediate next step is to discard this parameter set and expand the backtest period to include at least 100 trades for valid statistical significance.

ADDITIONAL METRICS

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