



Backtest #33738 · VOXR · EVO_EVOEVOEVOG_v1668

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 reveals a catastrophic failure with a zero win rate and a severe 45.89% drawdown, rendering the strategy statistically insignificant given only four trades. Such a sparse sample size precludes any reliable alpha inference, as the extreme -32.73% ROI likely stems from outlier noise rather than structural flaws. While the EVO_EVOEVOEVOG_v1668 logic theoretically targets momentum, it clearly overfitted to random walk behavior in this specific timeframe. The next mandatory step is to broaden the parameter space and increase sample size to validate if the strategy possesses any robustness before reconsidering deployment.

ADDITIONAL METRICS

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