



Backtest #4313 · VOXR · EVO_EVOVELOCIT_v1508

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 EVO_EVOVELOCIT_v1508 strategy on VOXR suffered a catastrophic -32.73% ROI with a -1.13 Sharpe ratio and a 45.89% max drawdown. The 0.0% win rate across only four trades indicates a complete breakdown of the signal logic, likely due to high volatility or a regime mismatch. The tiny sample size renders these results statistically inconclusive, so we cannot yet distinguish strategy failure from random variance. Immediate next steps include auditing the signal manifest and re-running the backtest on a longer historical window to determine if the logic is salvageable.

ADDITIONAL METRICS

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