



Backtest #4699 · VOXR · EVO_EVOVELOCIT_v1512

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 strategy failed completely with a zero win rate and catastrophic forty-five percent drawdown, rendering the negative Sharpe of minus one point one three irrelevant given the negligible sample size of only four trades. This lack of statistical confidence means the negative thirty-two point seven three percent return is likely noise rather than a signal of inherent flaw, yet the result is still unacceptable for live deployment. The system appears to suffer from severe overfitting or poor execution logic that failed to adapt to VOXR's volatility. Immediate next steps require expanding the backtest window to hundreds of trades to establish statistical significance before any further optimization is attempted.

ADDITIONAL METRICS

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