



Backtest #5973 · VOXR · EVO_EVOVELOCIT_v1525

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

This backtest is a catastrophic failure, evidenced by a zero win rate and a forty-five percent drawdown that destroyed the portfolio. The strategy generated only four trades, rendering any statistical significance nonexistent and suggesting the signal logic is fundamentally broken or misfiring. A negative Sharpe ratio of minus one point one three confirms the risk taken was never compensated by returns, indicating severe model instability. The immediate next step is to halt live deployment and audit the signal manifest for logic errors or overfitting before attempting any further optimization.

ADDITIONAL METRICS

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