



Backtest #6186 · VOXR · EVO_EVOVELOCIT_v1526

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 catastrophically, posting a -32.73% ROI and zero wins across just four trades, rendering the Sharpe ratio of -1.13 statistically irrelevant due to the minuscule sample size. A 45.89% drawdown exposes the model to unacceptable tail risk, indicating that the EVO_EVOVELOCIT_v1526 logic likely overfits noise rather than capturing genuine market alpha. With no positive outcomes to validate the signal generation, the current parameterization is fundamentally broken and incapable of generating consistent edges. Immediate decommissioning is required to prevent further capital erosion while the underlying logic is audited for structural flaws.

ADDITIONAL METRICS

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