



Backtest #6189 · 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 collapsed with a negative Sharpe of -1.13 and a 45.89% drawdown, indicating severe structural flaws. A 0% win rate across only four trades suggests overfitting or execution failure rather than genuine market inefficiency. This tiny sample size precludes any statistical confidence, rendering the results unreliable for live deployment. The system failed to capture even a single profitable entry, signaling a critical logic error in signal generation. Next, audit the entry conditions against VOXR's volatility profile to identify why no trades survived initial screening.

ADDITIONAL METRICS

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