



Backtest #6602 · VOXR · EVO_VELOCITYSC_v1505

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 backtest reveals catastrophic strategy failure with zero wins across four trades, generating a -32.73% ROI and -1.13 Sharpe ratio. The 45.89% maximum drawdown indicates extreme risk exposure on a tiny sample size that provides no statistical confidence in the results. The complete absence of profitable executions suggests the signal logic is fundamentally misaligned with VOXR's price action or volatility regime. This is not a viable strategy in its current form and requires immediate deprecation. The next step is to audit the signal manifest parameters and retest with a different entry logic or asset class.

ADDITIONAL METRICS

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