



Backtest #28284 · VOXR · EVO_EVOEVOEVOE_v1822

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

EVO_EVOEVOEVOE_v1822 shows a catastrophic ROI of -32.73% with a 0% win rate over only four trades, indicating severe strategy failure. The -1.13 Sharpe ratio and 45.89% max drawdown confirm extreme downside volatility that destroys capital efficiency. With such a tiny sample size, statistical confidence is negligible, yet the total loss suggests fundamental logic flaws rather than variance. The strategy likely suffers from overfitting or poor signal generation given the zero wins. Immediate rollback is required to re-evaluate the entry logic before any further deployment.

ADDITIONAL METRICS

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