



Backtest #29517 · VOXR · EVO_EVOEVOEVOG_v1665

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_EVOEVOEVOG_v1665 suffered a catastrophic -32.73% ROI with a -1.13 Sharpe ratio, indicating severe risk-adjusted failure. The 0.0% win rate across only four trades confirms the signal logic is fundamentally broken rather than unlucky. Max drawdown reached -45.89%, exposing the portfolio to unacceptable volatility without any compensating alpha. Statistical significance is virtually nonexistent given the tiny sample size, making any pattern recognition invalid. Abandon this strategy immediately and recalibrate the entry filters to reduce trade frequency and improve signal quality.

ADDITIONAL METRICS

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