



Backtest #29635 · VOXR · EVO_EVOEVOEVOE_v569

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 EVO_EVOEVOEVOE_v569 strategy suffered a catastrophic 45.89% drawdown with a -32.73% ROI, indicating severe structural flaws. A 0.0% win rate across just four trades renders the results statistically insignificant and suggests overfitting or logic failure. The negative Sharpe of -1.13 confirms poor risk-adjusted performance that destroys capital rather than preserving it. Future iterations must drastically reduce trade frequency and implement stricter entry filters to avoid this alpha decay.

ADDITIONAL METRICS

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