



Backtest #8795 · VOXR · EVO_EVOEVOEVOE_v1711

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_v1711 strategy suffered a catastrophic -32.73% ROI with a 0.0% win rate, indicating complete signal failure rather than mere variance. A Sharpe ratio of -1.13 and 45.89% max drawdown confirm excessive volatility without compensatory returns. With only four trades, the sample size is statistically insignificant for any robust conclusion. The strategy requires a complete logic overhaul rather than parameter tweaking.

ADDITIONAL METRICS

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