



Backtest #1987 · VOXR · EVO_GG1RSISNIP_v309

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 strategy suffered a -32.73% drawdown with a Sharpe of -1.13, completely eroding capital in just four trades. A 0% win rate confirms a broken entry logic, and the sample size is too small to validate any signal parameters. The 45.89% peak-to-trough loss indicates a failure in the stop-loss mechanism. Immediate deprecation is required. Next step: re-engineer the entry filters and run a full walk-forward optimization to prevent further equity bleed.

ADDITIONAL METRICS

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