



Backtest #3488 · VOXR · EVO\_GG1RSISNIP\_v1358

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

This backtest is a catastrophic failure, evidenced by a zero percent win rate across only four trades, which renders any statistical confidence meaningless. The negative Sharpe ratio and forty-six percent drawdown indicate severe strategy inefficiency and excessive risk relative to the tiny sample size. The algorithm failed to identify any profitable entry points, suggesting a fundamental flaw in signal generation logic rather than just bad luck. Immediate code review is required to debug the entry conditions before any further optimization attempts. Do not deploy this bot in live markets until the signal generation mechanism is completely rewritten.

ADDITIONAL METRICS

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