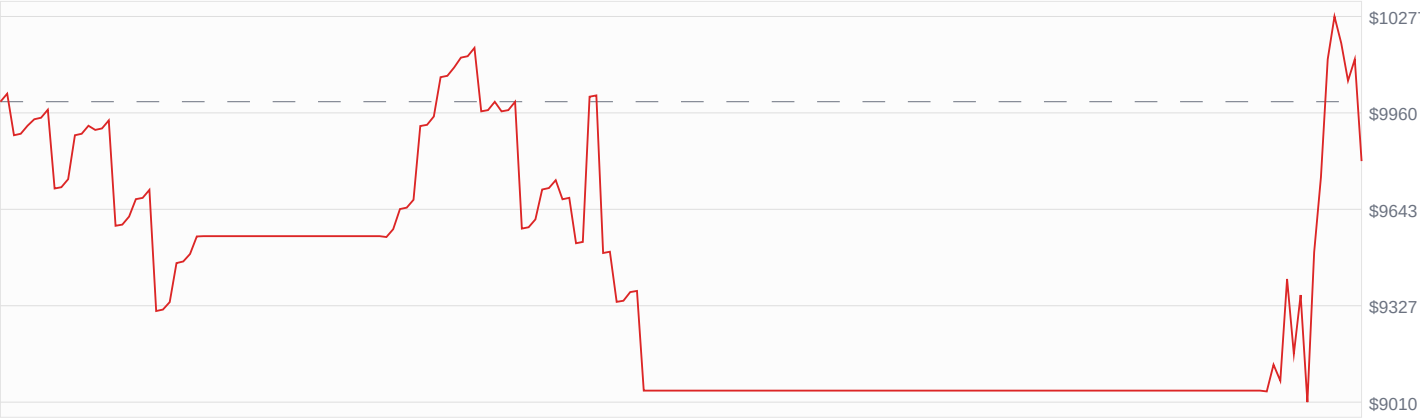




Backtest #56070 · VOXR · EVO\_GG1RSISNIP\_v224

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -2.01% | -0.05  | 33.3%    | -11.32%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v224 backtest for VOXR reveals a strategy failing to navigate the asset's volatility, resulting in a negative ROI and a Sharpe ratio near zero. With only three trades executed, the statistical sample is critically insufficient to validate the 33.3% win rate or the 11.32% maximum drawdown. The data currently indicates an inability to generate alpha under these specific market conditions, suggesting the entry logic is poorly calibrated. Further development requires expanding the strategy's robustness through broader parameter optimization and stress testing across multiple asset classes. Re-evaluation of the signal generation thresholds is the mandatory next step before any live deployment.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -2.01%    |
| Sortino Ratio   | -0.02     |
| Turnover        | 5.70x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9801.86 |