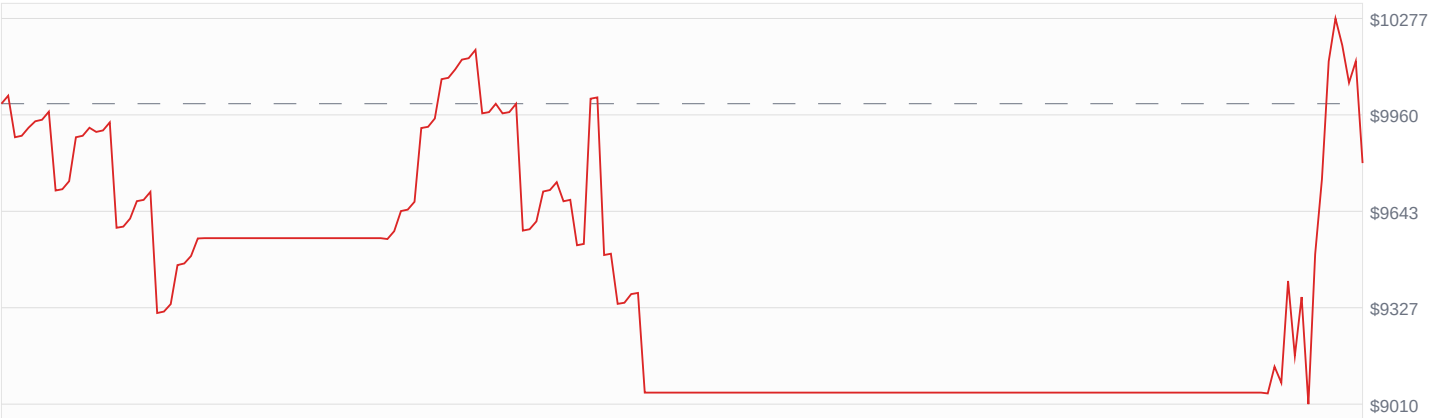




Backtest #49100 · VOXR · EVO\_GG1RSISNIP\_v1178

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1178 strategy failed to generate alpha on VOXR, producing a negative ROI of -2.01% and a non-functional Sharpe ratio of -0.05. With only three trades executed, the statistical sample is insufficient to validate any edge or signal reliability. A 33.3% win rate combined with an 11.32% drawdown suggests the entry logic lacks robustness against current volatility. Re-parameterizing the entry thresholds or filtering by volume regimes is the necessary next step before redeployment.

ADDITIONAL METRICS

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