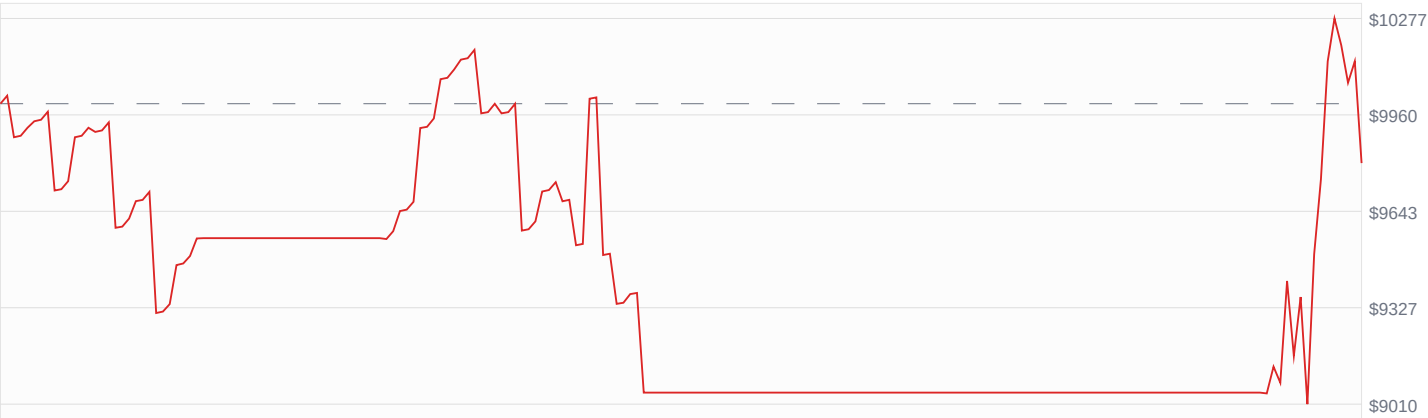


Backtest #56108 · VOXR · EVO\_GG1RSISNIP\_v1597

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1597 strategy on VOXR failed decisively, delivering a -2.01% return with a negative Sharpe ratio of -0.05 over a statistically insignificant sample of only three trades. The 33.3% win rate and 11.32% maximum drawdown suggest the signal logic is generating false positives in the current volatility regime rather than capturing genuine trend momentum. With such low trade frequency, any observed metrics lack robustness and cannot support claims of market inefficiency exploitation or alpha generation. We must immediately re-evaluate the RSI and stop-loss parameters to filter out the noise that currently dominates this specific asset's price action.

ADDITIONAL METRICS

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