



Backtest #57298 · VOXR · EVO\_EVOGG1RSIS\_v449

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOGG1RSIS\_v449 strategy failed on VOXR, delivering a -2.01% return with a negative Sharpe ratio of -0.05. Only three trades generated a 33.3% win rate, which is statistically insignificant and prone to noise. The 11.32% maximum drawdown indicates severe risk exposure relative to the tiny sample size. Without more data, the observed drawdown could be an outlier rather than a systemic flaw. The next step is to run a longer backtest or expand the parameter grid to validate robustness.

ADDITIONAL METRICS

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