



Backtest #56688 · VOXR · EVO\_EVOGG1RSIS\_v427

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v427 strategy on VOXR failed to capture value, posting a -2.01% ROI and a negative Sharpe ratio of -0.05. With only three executed trades, the results lack statistical confidence and reflect high exposure to regime risk rather than strategy inefficiency. An 11.32% maximum drawdown indicates the signal logic or position sizing was poorly calibrated for this specific asset's volatility profile. Expanding the dataset to include adjacent volatility regimes or adjusting entry filters is the necessary next step to validate the approach. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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