



Backtest #32944 · SM · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The VOXR · GG3_MACD_Momentum strategy on SM delivered a +38.54% ROI with a perfect 100% win rate, but this statistical outlier is likely a sample-size artifact given only two trades were executed. While the Sharpe ratio of 1.17 suggests reasonable risk-adjusted returns, the 32.83% maximum drawdown indicates extreme volatility exposure that could easily flip those two wins into significant losses in a live environment. We lack confidence in the strategy's robustness because the equity curve is too shallow to validate its signal logic or stress-test against adverse market regimes. The immediate next step is to run an out-of-sample backtest over a longer historical period to verify if the momentum signal holds beyond these two isolated

ADDITIONAL METRICS

CAGR	38.54%
Sortino Ratio	0.85
Turnover	4.89x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13858.32