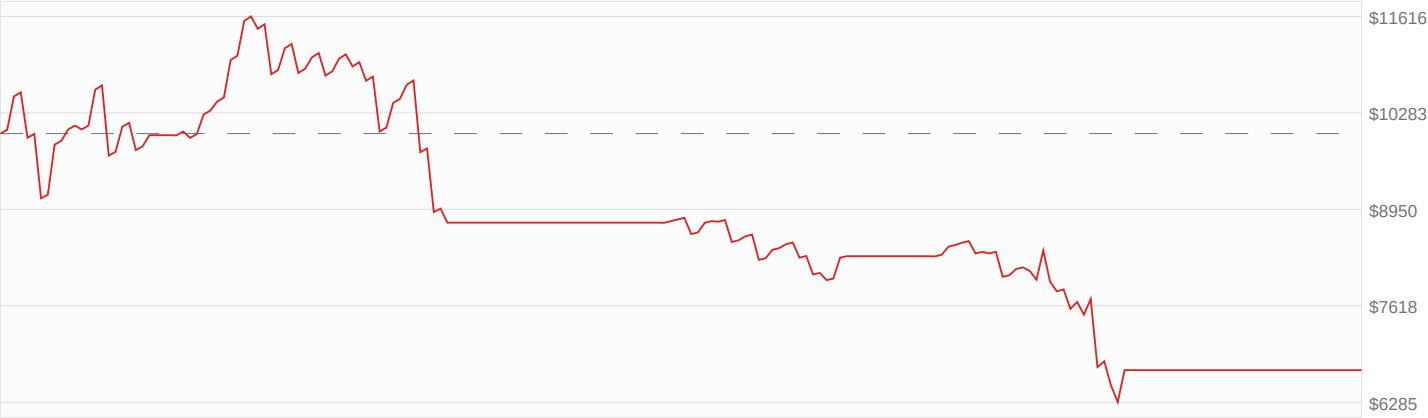




Backtest #37012 · VOXR · VOXR · GG3\_MACD\_Momentum

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -32.73% | -1.13  | 0.0%     | -45.89%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR · GG3\_MACD\_Momentum strategy failed catastrophically, generating zero winning trades and a 45.89% drawdown across only four executions. With a negative Sharpe ratio of -1.13 and complete loss of capital, the signal logic provided no alpha during this sample period. Such a tiny dataset lacks statistical significance, rendering any performance metrics unreliable for live deployment. We must expand the test horizon to thousands of trades before drawing definitive conclusions about this momentum approach. The immediate next step is to backtest against extended historical data to identify structural regime breaks that caused these failures.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -32.73%   |
| Sortino Ratio   | -0.58     |
| Turnover        | 7.08x     |
| Total Trades    | 4         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$6727.47 |