



Backtest #37320 · VOXR · GG6_ADX_Trend_Rider

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 GG6_ADX_Trend_Rider backtest on VOXR reveals a catastrophic failure with zero wins and a 45.89% drawdown, indicating the strategy is completely misaligned with the asset's recent volatility profile. The negative Sharpe ratio of -1.13 and sharp loss of capital suggest that the ADX thresholds are triggering trades during extreme mean-reversion periods rather than capturing trends. Given only four trades, statistical significance is negligible, rendering these results an outlier event rather than a systemic flaw. We must immediately reduce the ADX sensitivity or exclude VOXR from this trend-following framework until the asset exhibits sustained momentum. The prudent next step is to run a comparative backtest on a high-beta pair

ADDITIONAL METRICS

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