



Backtest #47947 · VOXR · VOXR · GG3\_MACD\_Momentum (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 strategy underperformed with a negative 2.01% ROI and a 33.3% win rate, indicating poor signal quality. The 11.32% max drawdown highlights significant downside risk relative to the negligible gains. Statistical confidence is nonexistent due to the tiny sample size of only three trades. The negative Sharpe ratio confirms the risk adjusted return is unfavorable for this asset. Next step is to increase the sample size to at least fifty trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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