



Backtest #49527 · VOXR · GG9_ATR_Breakout

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 GG9_ATR_Breakout strategy on VOXR failed to generate alpha, delivering negative returns and a negative Sharpe ratio that suggests the ATR-based entry logic is misaligned with current volatility regimes. With only three total trades executed, the statistical sample size is insufficient to validate any conclusion regarding win rate or drawdown, rendering the -2.01% loss statistically insignificant. The maximum drawdown of 11.32% indicates a lack of effective stop-loss scaling within the current parameter set, likely due to the specific price action of VOXR. To isolate the root cause, run a new backtest on a 50-day moving average crossover with a wider stop to compare performance against the current ATR breakout logic.

ADDITIONAL METRICS

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