



Backtest #56781 · AAPL · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+10.63%	0.86	33.3%	-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The VOXR strategy on AAPL generated a 10.63% return with a low 33.3% win rate, indicating that large winners drove the modest 0.86 Sharpe ratio. However, the strategy failed to scale effectively, producing only three trades and an 11.50% maximum drawdown that exposes significant volatility risk. Given this tiny sample size, the statistical confidence in these metrics is negligible, and results are likely overfit to specific price anomalies rather than representing a robust edge. A concrete next step is to expand the backtest window to 12 months or increase position size to evaluate whether the momentum signal holds under normal market conditions.

ADDITIONAL METRICS

CAGR	10.63%
Sortino Ratio	0.48
Turnover	6.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11066.29