



Backtest #34241 · VOXR · VOXR · GG3_MACD_Momentum (auto)

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 backtest failed catastrophically with zero winning trades and a 45.89% drawdown, indicating a severe mismatch between the signal logic and recent price action. The negative Sharpe ratio of -1.13 confirms the strategy generated consistent losses rather than risk-adjusted returns across the four executed trades. With a sample size of only four trades, statistical confidence in the strategy's failure is low, and the results may reflect overfitting to a specific, volatile price regime. Immediate action requires backtesting on a larger, out-of-sample dataset to validate if the MACD parameters are fundamentally flawed or merely reacting to temporary market noise.

ADDITIONAL METRICS

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