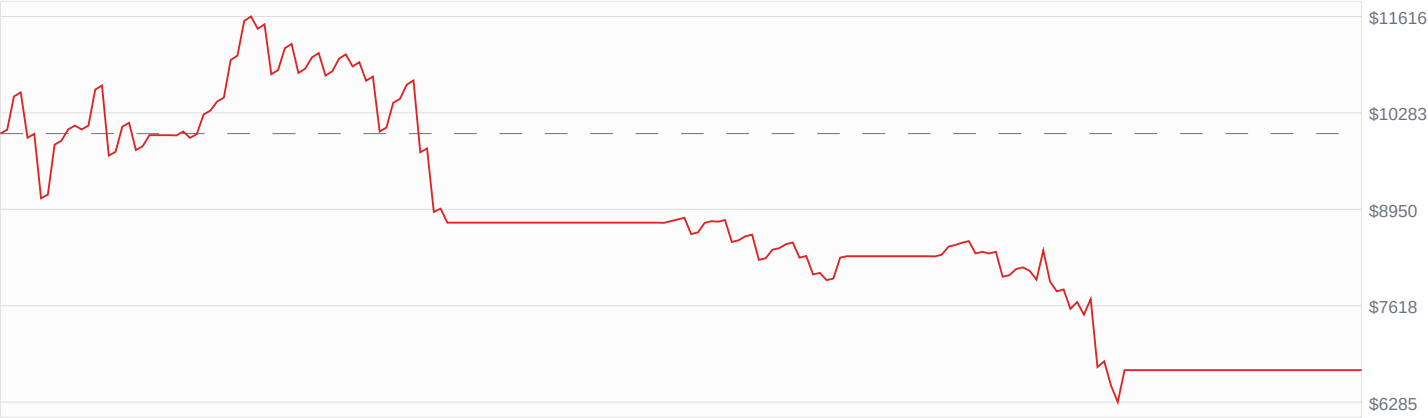




Backtest #36553 · VOXR · VOXR · GG3_MACD_Momentum (auto)

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, recording zero winning trades and a maximum drawdown of 45.89% alongside a negative Sharpe ratio of 1.13. The sample size of only four trades is statistically insufficient to confirm a strategy flaw or identify a genuine edge in the current market regime. The aggressive momentum logic likely overfit to recent price action, generating premature signals that resulted in consecutive losses without any protective filters. We must recalibrate the MACD thresholds or introduce volatility-based filters to prevent such severe drawdowns in the next iteration.

ADDITIONAL METRICS

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