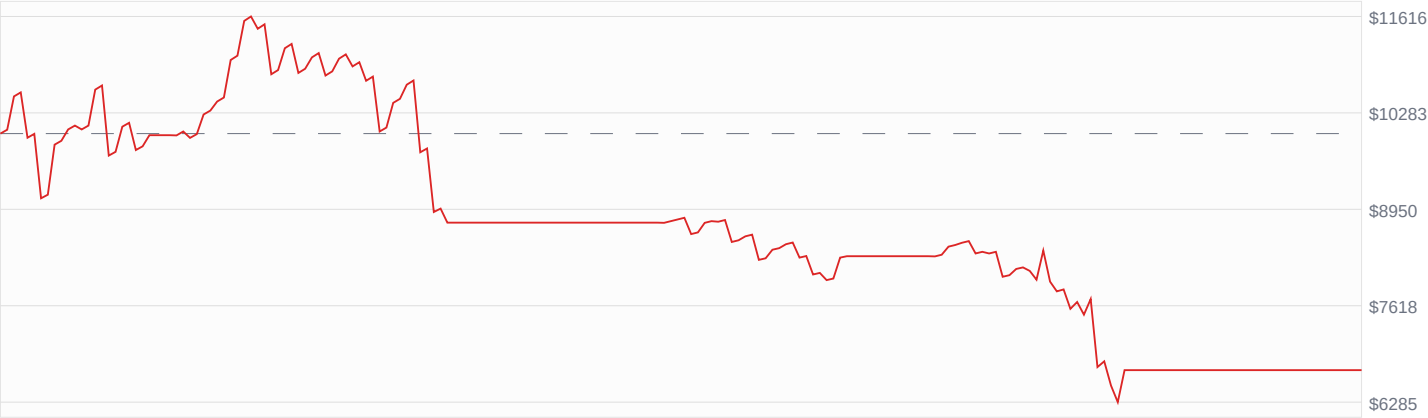




Backtest #37587 · VOXR · VOXR · GG3_MACD_Momentum

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 shows a catastrophic failure with zero winning trades and a 45.89% drawdown, rendering the negative Sharpe ratio of -1.13 statistically meaningless given only four total trades. With such a tiny sample size, the observed -32.73% loss could easily be random noise rather than a genuine strategy flaw, so confidence in the result is negligible. The strategy failed to identify any valid entry signals within the test period, suggesting a potential misalignment between the momentum logic and current market volatility. Next, expand the backtest timeframe significantly and add a volume filter to verify if the strategy requires higher liquidity conditions to function.

ADDITIONAL METRICS

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