



Backtest #38136 · AAPL · VOXR · GG3_MACD_Momentum

ROI

+10.70%

Sharpe

0.87

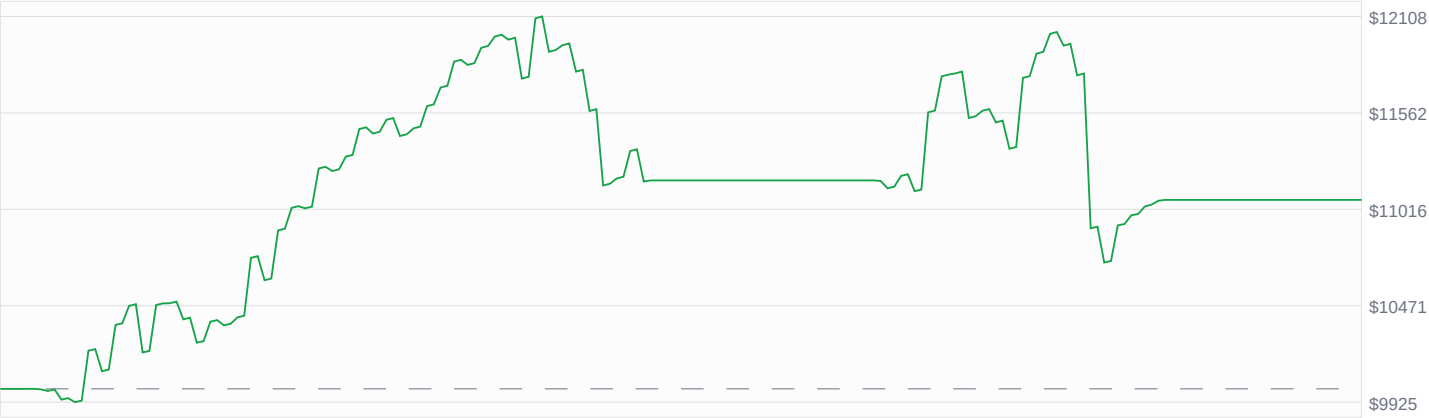
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The VOXR strategy on AAPL generated a modest 10.7% return with a 50% win rate, yet the 11.5% drawdown and low Sharpe ratio of 0.87 indicate significant volatility and poor risk adjustment. Such a shallow equity curve based on only two trades provides insufficient statistical confidence to validate the macro effectiveness of the MACD momentum logic. The limited sample size masks potential overfitting, rendering the positive ROI largely coincidental rather than indicative of a robust edge. I recommend expanding the backtest horizon to at least 100 trades to distinguish genuine alpha from random noise before deployment.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61