



Backtest #43901 · 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 test failed catastrophically with zero winning trades and a 45.89% drawdown, indicating the momentum logic is fundamentally misaligned with current market structure. Such a small sample of four trades provides no statistical confidence, rendering the negative Sharpe ratio of -1.13 meaningless for performance validation. The strategy likely overfitted to noise or entered positions during a severe trend reversal without adequate filtering. Before redeploying capital, you must widen the backtest window to capture multiple market cycles and tighten entry criteria to avoid whipsaws. Do not trade this strategy until the equity curve shows consistent profitability over at least 100 trades.

ADDITIONAL METRICS

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