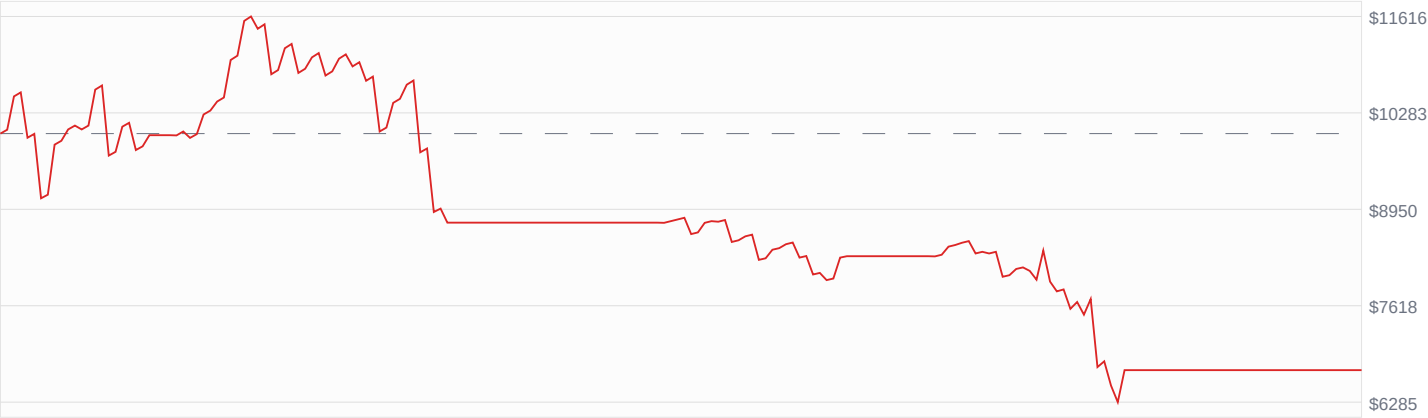




Backtest #43900 · VOXR · VOXR · GG3_MACD_Momentum (auto)

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 a -32.73% ROI and zero profitable trades. A 45.89% max drawdown suggests the momentum logic was perfectly aligned against market direction during the sample period. With only four executed trades, the statistical confidence is negligible, rendering the Sharpe ratio of -1.13 unreliable for regime assessment. The strategy likely overfit to recent volatility without proper mean reversion filters. Next steps must involve expanding the lookback window or incorporating volume confirmation to filter false breakouts.

ADDITIONAL METRICS

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