



Backtest #52934 · VOXR · VOXR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR backtest on the GG3_MACD_Momentum strategy shows a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating a failing risk-adjusted performance. With only three trades and a win rate of 33.3%, the sample size is statistically insufficient to confirm any alpha or structural flaw in the logic. The maximum drawdown of 11.32% highlights significant volatility exposure that the current parameters failed to mitigate effectively. Given the lack of statistical power, no conclusions can be drawn about the strategy's viability without further data points. The immediate next step is to expand the backtest window to gather a larger sample size and assess trend robustness.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86