



Backtest #29097 · 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 strategy suffered a severe -32.73% ROI with a -45.89% drawdown, indicating extreme risk exposure without any profitable exits. A 0.0% win rate across just four trades renders the Sharpe ratio of -1.13 statistically meaningless due to insufficient sample size and survivorship bias. The system failed to capture any alpha, suggesting the MACD signals are either too lagging or misaligned with VOXR's current volatility regime. Immediate next steps require expanding the backtest window to at least fifty trades to validate signal efficacy and recalibrating entry thresholds. Until then, the strategy remains unprofitable and should not be deployed with live capital.

ADDITIONAL METRICS

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