



Backtest #35521 · 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 demonstrates a catastrophic failure with a -32.73% ROI, zero winning trades, and a severe 45.89% drawdown. The strategy's inability to capture a single profitable move across only four trades renders the Sharpe ratio of -1.13 statistically insignificant rather than informative. Such a small sample size precludes any reliable inference of the underlying edge or market regime behavior. The complete lack of positive signals suggests a fundamental mismatch between the momentum parameters and current price action volatility. The necessary next step is to broaden the parameter space for entry thresholds and execute a deeper stress test on different timeframes to validate robustness.

ADDITIONAL METRICS

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