



Backtest #35716 · 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 with zero wins and a 45.89% drawdown across only four trades, rendering the negative Sharpe ratio statistically insignificant. Such a tiny sample size prevents any meaningful regime assessment, and the strategy appears completely misaligned with current market structure. We must immediately audit the signal logic for false breakouts or overfitting before deploying live capital. A concrete next step is to run a walk-forward analysis on a broader price range to validate parameter robustness.

ADDITIONAL METRICS

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