



Backtest #3675 · 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 strategy suffered a catastrophic -32.73% ROI with a -45.89% drawdown, indicating severe trend-following failure in choppy conditions. A 0.0% win rate across only four trades renders the Sharpe ratio of -1.13 statistically irrelevant due to insufficient sample size. The algorithm likely suffered from whipsaw losses and overfitting to a specific market regime that no longer applies. Immediate deprecation is required to preserve capital. Future development must focus on increasing trade frequency for statistical significance before re-evaluating logic.

ADDITIONAL METRICS

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