



Backtest #36913 · 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, generating zero winning trades and a maximum drawdown of 45.89% alongside a negative Sharpe ratio of -1.13, indicating a severe lack of statistical reliability due to the minimal sample size of only four trades. Such a high loss rate suggests the MACD momentum signals triggered exclusively during adverse market conditions without adequate volatility filtering or trend confirmation. Given the data scarcity, any conclusion regarding strategy robustness is speculative, and the current parameters require immediate revision before live deployment. The logical next step is to widen the lookback periods for the MACD oscillator and implement a strict trend filter to avoid counter-trend

ADDITIONAL METRICS

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