



Backtest #37011 · 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 backtest failed catastrophically with a -32.73% ROI and zero winning trades over only four executions. Such a tiny sample size renders the -1.13 Sharpe ratio and 45.89% maximum drawdown statistically meaningless and untrustworthy. The strategy clearly lacks robustness against the specific noise characteristics of VOXR in this timeframe. We must expand the historical window or switch to a lower volatility interval to gather sufficient data before deploying live capital. This approach is not viable in its current configuration.

ADDITIONAL METRICS

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