



Backtest #37470 · 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 backtest demonstrates a catastrophic failure where the GG3_MACD_Momentum strategy generated zero wins and a 45.89% drawdown across only four trades, rendering any statistical significance impossible. The negative Sharpe ratio of -1.13 confirms that losses significantly outweighed gains, suggesting the momentum parameters were poorly calibrated to current market volatility. With such a minimal sample size, the result is likely an outlier rather than a systemic flaw, yet the total capital erosion of 32.73% is unacceptable for an institutional framework. Immediate action requires pausing the bot and re-running the backtest with wider MACD thresholds or a volatility filter to prevent premature exits. Until the win rate reaches a

ADDITIONAL METRICS

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