



Backtest #38930 · 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, yielding zero wins and a 45.89% drawdown on just four trades, which renders the Sharpe ratio of -1.13 statistically meaningless due to severe sample insufficiency. The strategy likely overfitted to a specific volatility regime or encountered a prolonged adverse trend that the momentum logic could not navigate, resulting in a total loss of capital. Given such low trade frequency, the results lack robustness and cannot reliably predict future performance without significant parameter tuning or regime filtering. The next critical step is to re-run the backtest on a longer historical dataset with stricter entry filters to assess if the signal logic holds under different market

ADDITIONAL METRICS

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