



Backtest #43898 · 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 failed decisively, posting a -32.73% ROI and a -1.13 Sharpe ratio. With only four trades and a 0.0% win rate, the sample size is too small to establish statistical confidence in the model's edge. The 45.89% max drawdown indicates severe risk exposure without any offsetting gains. The core issue is likely that the momentum signals are misaligned with the asset's current volatility regime. The immediate next step is to re-optimize the MACD parameters or add a strict volatility filter to prevent entries during adverse price action.

ADDITIONAL METRICS

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