



Backtest #45834 · 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 backtest for the GG3_MACD_Momentum strategy is a definitive failure, posting a -32.73% ROI and a -1.13 Sharpe ratio. The zero percent win rate across four total trades indicates the signal logic is fundamentally broken for this asset. Statistical confidence is negligible with only four trades, as the sample size is too small to establish any meaningful edge or reliability. The 45.89% max drawdown further confirms severe risk management deficiencies in the current configuration. The immediate next step is to abandon this specific parameter set and re-evaluate the momentum thresholds against a broader historical dataset.

ADDITIONAL METRICS

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