



Backtest #49204 · VOXR · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR GG3_MACD_Momentum backtest shows a -2.01% ROI and a negative Sharpe ratio, indicating the strategy fails to generate excess returns relative to risk. With only three trades executed, the 33.3% win rate and 11.32% drawdown lack statistical significance and reflect high sample noise rather than genuine underperformance. The negative Sharpe ratio confirms that losses outweigh gains within this small dataset, suggesting the MACD momentum signals are misaligned with current price action. Further data collection is required to validate signal reliability, but immediate deployment is inadvisable given the lack of positive expectancy. The next step is to run an expanded backtest on a longer historical range to assess whether this poor performance

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86