



Backtest #49298 · VOXR · VOXR · GG3_MACD_Momentum (auto)

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 strategy failed to capture value, delivering a negative ROI and a non-significant Sharpe ratio given only three trades. Such a minimal sample size renders the statistical results unreliable and prone to overfitting noise rather than identifying a true edge. The high drawdown coupled with a low win rate suggests the momentum logic is misaligned with the current asset volatility. We must increase the capital simulation to generate a statistically robust sample before deeming this approach viable for live deployment.

ADDITIONAL METRICS

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