



Backtest #51228 · 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 yielded a negative ROI of -2.01% with a Sharpe ratio of -0.05, indicating severe underperformance. A win rate of 33.3% across only three trades renders the statistical results inconclusive and prone to extreme variance. The maximum drawdown of 11.32% suggests the strategy lacks sufficient volatility filtering for current market conditions. Expanding the sample size with a longer historical lookback is the mandatory next step before any 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