



Backtest #56391 · 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 backtest shows a strategy failure with a -2.01% loss and a negative Sharpe of -0.05, indicating the momentum logic failed to generate alpha. The sample size of only three trades is statistically insignificant, making the 33.3% win rate and 11.32% drawdown unreliable indicators of future performance. This likely occurred due to a narrow parameter fit or a period of extended volatility that broke the MACD assumptions. Before deploying live, expand the test period and adjust the stop-loss logic to protect against such sharp moves.

ADDITIONAL METRICS

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