



Backtest #56882 · 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 backtest shows a negative ROI and a win rate of just 33.3% across only three trades, rendering the Sharpe ratio of -0.05 statistically insignificant. Such a minimal sample size prevents any reliable inference regarding the strategy's robustness or true alpha generation potential. The maximum drawdown of 11.32% indicates high volatility risk that cannot be accurately assessed without further data points. Consequently, the strategy currently fails to demonstrate a viable edge for institutional deployment. The immediate next step is to execute a broader walk-forward analysis with increased capital simulation to validate performance stability.

ADDITIONAL METRICS

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