



Backtest #43899 · VOXR · VOXR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR momentum strategy failed decisively, losing 32.73% of capital with a negative Sharpe ratio of -1.13 and zero winning trades. The severe 45.89% drawdown indicates the MACD signals triggered entries during adverse price action, exposing the model to significant downside risk without protective filters. With only four total trades, the sample size is statistically insufficient to establish any meaningful confidence in the strategy's long-term performance or reliability. The complete absence of wins suggests the momentum logic is fundamentally misaligned with VOXR's recent volatility patterns and trend behavior. Immediately halt this configuration and backtest a revised version incorporating strict trend-following filters or

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47