



Backtest #51434 · 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 reveals a severe underperformance with a negative Sharpe ratio and only three executed trades. Such a tiny sample size renders the statistical significance of the results negligible, as the strategy lacks sufficient data to confirm its robustness. The low win rate of 33.3% combined with an 11.32% drawdown suggests the momentum logic failed to identify valid entry points during the test period. Before deploying capital, we must extend the backtest window and increase trade frequency to validate whether the strategy is flawed or merely unlucky in this specific sample.

ADDITIONAL METRICS

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