



Backtest #54936 · 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 severe underperformance with a -2.01% ROI and negative Sharpe ratio, indicating a flawed strategy for this asset. A mere 33.3% win rate across only three trades renders any statistical significance nonexistent and suggests extreme noise rather than exploitable alpha. The 11.32% drawdown highlights substantial downside risk that outweighs the minimal potential gains observed in this simulation. We must increase the sample size or adjust parameters to validate whether momentum signals hold any predictive power here. A revised approach with tighter entry filters and a larger trade history is required before 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 |