



Backtest #56322 · VOXR · VOXR · GG3_MACD_Momentum

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 test shows severe underperformance with a -2.01% ROI and a Sharpe of -0.05, indicating the strategy generates consistent negative alpha in this environment. A mere 3 trades provide insufficient statistical power to validate the approach, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of future behavior. The lack of trades suggests the momentum thresholds are either too tight for current volatility or the asset lacks sufficient liquidity for this specific filter. We must broaden the parameter space or reduce trade frequency requirements to gather enough data points for a robust Sharpe ratio calculation. Proceed with expanding the backtest window and relaxing MACD crossover conditions to generate a

ADDITIONAL METRICS

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