



Backtest #56526 · 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 strategy underperformed with a -2.01% ROI and a negative Sharpe ratio of -0.05, indicating a net loss relative to risk-free alternatives. Only three trades were executed, a sample size far too small to establish statistical significance or validate the 33.3% win rate. An 11.32% maximum drawdown suggests significant volatility exposure that the current parameters failed to mitigate effectively. The negative Sharpe confirms the strategy did not generate sufficient excess return to justify the capital deployed during this simulation. The next logical step is to expand the backtest window to gather more trade data before adjusting entry thresholds or stop-loss levels.

ADDITIONAL METRICS

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