



Backtest #57066 · 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 a negative ROI of -2.01% with a Sharpe ratio of -0.05, indicating underperformance against cash. The extremely low win rate of 33.3% combined with only three executed trades suggests statistically insignificant results rather than a robust strategy failure. The maximum drawdown of 11.32% highlights significant downside risk on a very small sample size that cannot yet support reliable risk metrics. Expanding the backtest interval or adjusting the MACD parameters to capture more market cycles is required to determine if the strategy has genuine edge.

ADDITIONAL METRICS

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