



Backtest #32175 · GC=F · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a +29.90% ROI and a 1.34 Sharpe ratio, but these metrics are statistically meaningless with only two total trades. A 100% win rate is a sample size artifact rather than evidence of robust edge, and the 17.75% maximum drawdown reveals significant intra-trade volatility. The lack of statistical confidence precludes any conclusion about the strategy's long-term viability or risk-adjusted performance. The immediate next step is to expand the backtest period to a minimum of one hundred trades to establish statistical significance before any capital allocation.

ADDITIONAL METRICS

CAGR	29.90%
Sortino Ratio	1.03
Turnover	4.30x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12990.02