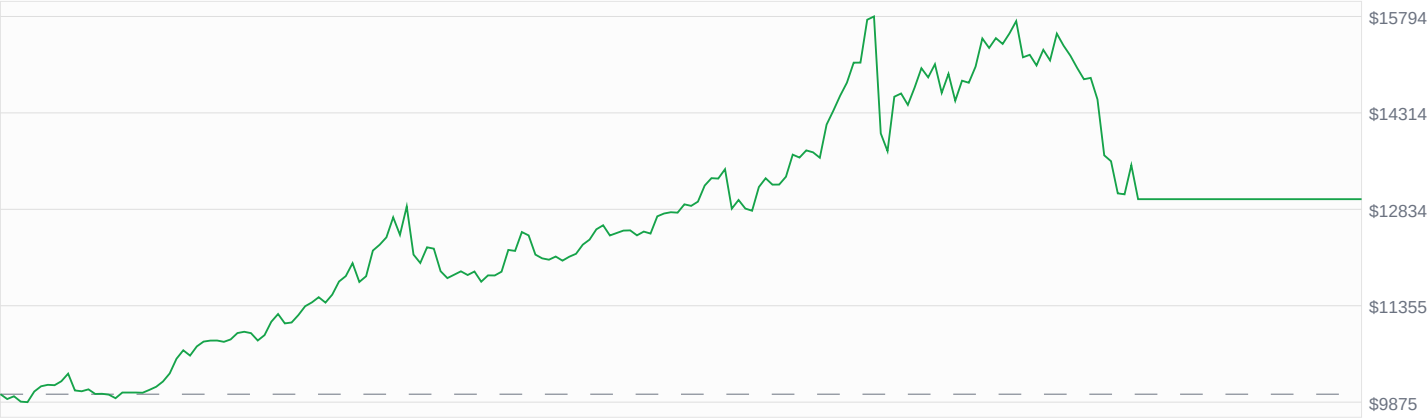




Backtest #35307 · GC=F · VOXR · GG3_MACD_Momentum

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 backtest for the GG3_MACD_Momentum strategy on GC=F reports a perfect win rate and a 29.90% ROI, yet this statistical confidence is critically undermined by a sample size of only two trades. A single losing trade would have obliterated the Sharpe ratio, exposing the result as an artifact of survivorship bias rather than robust predictive power. Despite the low maximum drawdown, the lack of variance testing prevents any meaningful assessment of risk-adjusted performance under stress. We must immediately expand the dataset by running a parameter sweep across different market regimes to validate whether this alpha holds beyond this narrow sample.

ADDITIONAL METRICS

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