



Backtest #36195 · 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 VOXR GG3 MACD Momentum strategy on gold futures delivered a perfect 100% win rate on just two trades, generating a +29.90% ROI and a Sharpe ratio of 1.34. While the flawless win rate is statistically misleading due to the extremely low trade count, the strategy successfully capitalized on strong momentum with a manageable 17.75% maximum drawdown. The high profitability suggests effective trend capture, yet the lack of sample size prevents any meaningful assessment of strategy robustness or consistency. A concrete next step is to expand the backtest window to include additional market regimes and verify performance across different leverage levels. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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