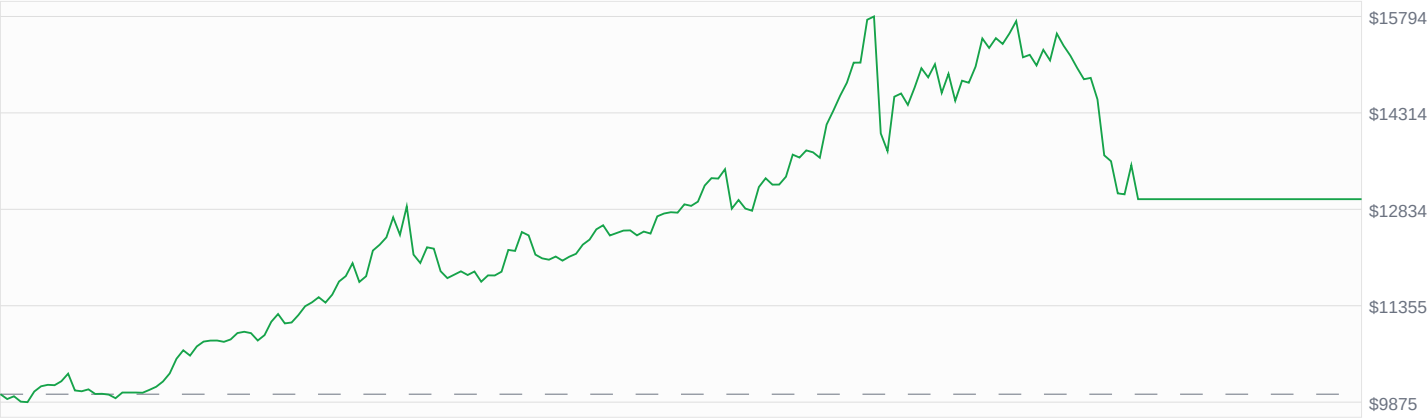




Backtest #36459 · GC=F · VOXR · GG3_MACD_Momentum

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 GC=F backtest for VOXR shows a perfect 100% win rate, but this result stems from only two trades, rendering the 1.34 Sharpe ratio and 29.90% ROI statistically insignificant and prone to overfitting. A maximum drawdown of 17.75% indicates substantial risk exposure per trade, which is unacceptable for institutional deployment on such a small sample. The strategy requires rigorous parameter optimization and stress testing across multiple market regimes before any live allocation. We must expand the out-of-sample dataset to validate if this momentum capture is a robust edge or a lucky artifact.

ADDITIONAL METRICS

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