



Backtest #36819 · 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 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the statistical confidence is negligible due to only two trades. A 100% win rate on such a small sample is likely overfitting rather than a robust edge, as evidenced by the significant 17.75% maximum drawdown. While the Sharpe ratio of 1.34 suggests decent risk-adjusted returns, the lack of trade frequency prevents reliable validation of the trend-following logic. I must expand the backtest to at least 50 trades across different market regimes to determine if this performance is repeatable or a statistical anomaly. The next step is to run a walk-forward analysis to verify if the MACD momentum parameters hold across varying volatility environments.

ADDITIONAL METRICS

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