



Backtest #29312 · TCBX · TCBX · GG3_MACD_Momentum (auto)

ROI

+5.09%

Sharpe

0.44

Win Rate

33.3%

Max Drawdown

-12.65%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The strategy yielded a modest 5.09% ROI with a low Sharpe of 0.44, indicating poor risk-adjusted performance. The 33.3% win rate over merely three trades is statistically meaningless, offering no confidence in edge durability. A 12.65% maximum drawdown severely penalizes the limited returns, suggesting high volatility relative to gains. This sample size is insufficient for any robust conclusion, rendering the results effectively random noise. Next, expand the backtest window and increase trade volume to validate signal reliability before further consideration.

ADDITIONAL METRICS

CAGR	5.09%
Sortino Ratio	0.36
Turnover	5.82x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10512.13