



Backtest #29313 · 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 NOTE

Hera local LLM

The strategy yielded a modest 5.09% ROI with a 12.65% drawdown, though the Sharpe ratio of 0.44 suggests poor risk-adjusted returns. The 33.3% win rate is concerning, but the sample size of three trades is statistically insignificant and likely reflects random noise rather than robust edge. High volatility per trade amplifies the impact of each loss, making the current risk profile unstable for institutional deployment. Immediate next steps must involve expanding the backtest period to generate a larger dataset for meaningful statistical validation. Until the win rate stabilizes across hundreds of trades, this signal lacks the confidence required for live capital allocation.

ADDITIONAL METRICS

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