



Backtest #35079 · 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 generated a modest 5.09% return, but a 33.3% win rate indicates severe inefficiency in signal filtering. With only three total trades, the 0.44 Sharpe ratio lacks statistical significance to confirm genuine alpha. The 12.65% maximum drawdown further highlights poor risk-adjusted performance relative to the limited gains. Consequently, this backtest fails to provide reliable evidence of a robust trading edge. The immediate next step is to extend the historical data window to achieve a statistically valid sample size before any further evaluation.

ADDITIONAL METRICS

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