



Backtest #41451 · TCBK · TCBK · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.31%	1.19	100.0%	-9.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 100% win rate and 1.19 Sharpe ratio look strong on the surface, but three total trades is far too small a sample for statistical significance. You cannot trust a 100% win rate with only three data points because it likely reflects a lucky streak rather than a robust edge. The 9.33% max drawdown is acceptable, but it provides no real insight into tail risk given the limited trade count. The 23.31% ROI is promising but likely driven by one or two large wins that would not repeat consistently. Run this strategy on a much larger historical dataset, ideally over 100 trades, to determine if the edge is real or just random noise.

ADDITIONAL METRICS

CAGR	23.31%
Sortino Ratio	1.31
Turnover	6.37x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12334.51