



Backtest #53980 · 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 TCBK GG3_MACD_Momentum backtest shows a perfect 100% win rate, but with only three trades, the statistical confidence is negligible and prone to severe overfitting. While the 1.19 Sharpe ratio and 23.31% ROI look attractive, a 9.33% drawdown reveals significant volatility that the small sample size fails to capture. We cannot validate the strategy's robustness until it generates a larger dataset to distinguish signal from noise. The next step is to run a walk-forward analysis to test parameter stability across different timeframes before deploying live capital.

ADDITIONAL METRICS

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