



Backtest #9464 · TCBK · TCBK · GG3_MACD_Momentum (auto)

ROI

+23.31%

Sharpe

1.19

Win Rate

100.0%

Max Drawdown

-9.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 23.31% ROI masks a critically fragile sample of only three trades, rendering the 100% win rate and 1.19 Sharpe ratio statistically meaningless. While the 9.33% drawdown suggests manageable risk, the lack of diversity makes performance likely noise rather than signal. Robustness cannot be inferred from this tiny dataset. Expand the backtest window and increase trade frequency to validate whether the edge persists under varied market conditions.

ADDITIONAL METRICS

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