



Backtest #9466 · 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 strategy's 100% win rate on only three trades is statistically meaningless noise, not proof of alpha, making the 23.31% ROI a high-variance outlier. While the 1.19 Sharpe ratio looks appealing, it is artificially inflated by the tiny sample size and fails to account for potential overfitting or survivorship bias. The 9.33% maximum drawdown indicates moderate risk, yet relying on such sparse data for capital allocation is reckless. You need to expand the backtest window and increase trade volume to validate the signal's robustness across different market regimes. Until then, treat these results as a hypothesis to be disproven, not a viable trading edge.

ADDITIONAL METRICS

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