



Backtest #9467 · 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 shows strong returns but the sample size of three trades renders the 100% win rate statistically meaningless. While the Sharpe ratio of 1.19 looks decent, the 9.33% drawdown suggests hidden volatility risk in a tiny dataset. This result lacks confidence for live deployment due to extreme survivorship and selection bias. You must expand the backtest period and increase trade volume to validate edge significance.

ADDITIONAL METRICS

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