



Backtest #40805 · CIVB · CIVB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.98%	1.28	100.0%	-6.52%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The CIVB backtest shows a 19.98% ROI with a 1.28 Sharpe ratio and 6.52% max drawdown, but the 100% win rate rests on a single trade. This sample size provides zero statistical confidence, making the results purely anecdotal rather than indicative of robust strategy performance. The primary failure is the lack of data depth to validate risk management or signal consistency over time. To establish credibility, the immediate next step is expanding the historical data range to generate a statistically significant trade count before further evaluation.

ADDITIONAL METRICS

CAGR	19.98%
Sortino Ratio	1.01
Turnover	2.20x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$11998.23