



Backtest #40806 · 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 19.98% return and 1.28 Sharpe ratio are meaningless with a single trade, as the 100% win rate is pure noise rather than evidence of edge. This sample size provides zero statistical confidence, rendering the 6.52% max drawdown irrelevant for risk assessment. The strategy lacks proven robustness because it has never faced losing scenarios or market volatility. You must expand the backtest horizon to at least 100 trades before evaluating the MACD momentum logic.

ADDITIONAL METRICS

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