



Backtest #50820 · 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 100% win rate on a single trade is statistically insignificant and likely reflects overfitting rather than genuine alpha generation. A Sharpe ratio of 1.28 is acceptable, yet the maximum drawdown of 6.52% indicates substantial risk exposure from that one losing position. The strategy's reliance on momentum without diversification creates a binary outcome where one failure wipes out the entire edge. We must expand the sample size by backtesting on additional tickers or timeframes to validate the signal robustness. The next step is to run a sensitivity analysis on MACD parameters to determine if the strategy is merely capturing noise.

ADDITIONAL METRICS

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