



Backtest #6644 · CIVB · CIVB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.40%	0.78	66.7%	-18.64%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated positive alpha with a 66.7% win rate and Sharpe of 0.78, yet the 18.64% max drawdown indicates significant volatility risk. However, only three trades render these statistics statistically insignificant for institutional deployment. The sample size lacks the power to distinguish signal from random noise, making the results unreliable. Immediate next steps must involve expanding the backtest window to increase trade count. Until then, treat these numbers as preliminary hypotheses, not validated edge.

ADDITIONAL METRICS

CAGR	11.40%
Sortino Ratio	0.76
Turnover	6.03x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11143.25