



Backtest #6647 · 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 11.40% ROI and 66.7% win rate show promise, but three trades provide zero statistical confidence for institutional deployment. An 18.64% max drawdown against a modest Sharpe of 0.78 indicates poor risk-adjusted efficiency and potential survivorship bias. The sample size is too small to validate the GG3_MACD logic or distinguish alpha from random noise. Further backtesting with extended periods is required to confirm robustness before any capital allocation.

ADDITIONAL METRICS

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