



Backtest #53627 · 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 perfect 100% win rate and positive ROI, but this result is statistically meaningless due to a sample size of only one trade. A single trade cannot validate the strategy's robustness or confirm the reported Sharpe ratio of 1.28. The 6.52% drawdown is uninformative without context on how many losing scenarios were avoided by luck. We must run a larger historical simulation with varied market conditions to verify if the momentum logic holds beyond this lucky outlier.

ADDITIONAL METRICS

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