



Backtest #48380 · CBAN · CBAN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.86%	-0.15	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The CBAN backtest shows a significant underperformance with a negative Sharpe ratio and a mere 50% win rate, indicating the strategy failed to capture meaningful alpha. The extremely low trade count of four renders these statistical metrics unreliable and insufficient to draw confident conclusions about the strategy's viability. While the drawdown of 8.25% is contained, the negative return suggests the momentum signals are currently misaligned with market structure. Given the tiny sample size, any apparent pattern is likely noise rather than a reproducible edge. The immediate next step is to expand the lookback period or adjust the MACD parameters to generate enough signals for a statistically significant evaluation.

ADDITIONAL METRICS

CAGR	-2.86%
Sortino Ratio	-0.08
Turnover	7.73x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9717.12