



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 |