



Backtest #49335 · UNI/USD · UNI/USD · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.93%	-0.83	25.0%	-37.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The UNI/USD GG3_MACD_Momentum strategy failed decisively, generating a -22.93% ROI and a negative Sharpe ratio of -0.83 due to a catastrophic 37.56% drawdown. With only four trades executed, the sample size is statistically insufficient to confirm strategy viability or identify specific execution errors. The extremely low 25% win rate indicates that momentum signals on this pair are currently unreliable or the filter parameters are misaligned with current volatility. A concrete next step is to run a walk-forward analysis on at least 200 historical candles to validate if the logic holds before redeploying capital. This approach will clarify whether the poor performance stems from a temporary market regime or a fundamental flaw

ADDITIONAL METRICS

CAGR	-22.93%
Sortino Ratio	-0.54
Turnover	6.45x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$7709.69