



Backtest #56422 · 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 GG3_MACD_Momentum strategy on UNI/USD failed catastrophically, delivering a -22.93% ROI and a -0.83 Sharpe ratio driven by a 37.56% drawdown across only four trades. With a pathetic 25% win rate, the momentum filter likely captured a severe trend reversal rather than a sustainable breakout. The sample size of four trades provides zero statistical confidence, meaning these results are noise rather than a definitive strategy flaw. The immediate next step is to run a walk-forward analysis to verify if the MACD parameters degrade rapidly in ranging markets or if the entry logic itself is fundamentally broken.

ADDITIONAL METRICS

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