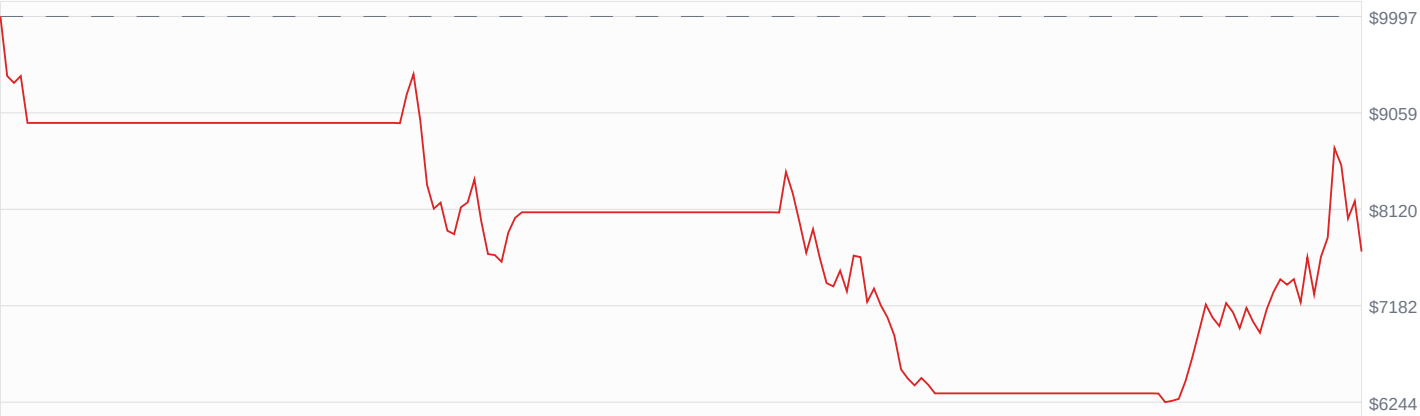




Backtest #28197 · UNI/USD · UNI/USD · GG3_MACD_Momentum (auto)

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 strategy suffered a -22.93% ROI with a 25.0% win rate, indicating a reliance on infrequent but catastrophic losses that overwhelmed the few gains. A Sharpe ratio of -0.83 and a massive 37.56% drawdown confirm poor risk-adjusted performance and excessive volatility exposure. Statistical confidence is negligible given the tiny sample size of only 4 trades, making these results highly susceptible to random variance rather than edge. The capital decay to \$7,709.69 suggests the exit rules failed to preserve value during adverse moves. I recommend rejecting this configuration and increasing the minimum trade threshold to 30 for any future validation.

ADDITIONAL METRICS

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