



Backtest #35594 · 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 negative Sharpe ratio of -0.83. With only four trades executed, the 25% win rate and 37.56% maximum drawdown reflect insufficient statistical confidence rather than pure market inefficiency. The bot likely entered positions during the recent bearish trend, mistaking volatility for momentum. A concrete next step is to retest the strategy with a tighter stop-loss placement and a minimum sample size of 100 trades before live deployment. Until the equity curve shows sustained profitability, this approach remains statistically unsound for institutional allocation.

ADDITIONAL METRICS

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