LATINOS TRADING

BACKTEST REPORT

Backtest #36146 · UNI/USD · UNI/USD · GG3_MACD_Momentum (auto)

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

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UNI/USD GG3_MACD_Momentum backtest exhibits severe underperformance with a -22.93% ROI and a catastrophic 37.56% maximum drawdown driven by a mere 25% win rate across only four trades. The negative Sharpe ratio of -0.83 confirms the strategy generated returns below the risk-free rate while exposing significant tail risk, rendering the sample size statistically insignificant for deployment. The loss of 83.6% of initial capital suggests the momentum logic failed to adapt to the current UNI volatility regime or was plagued by excessive transaction costs. We must reject this signal configuration immediately and re-evaluate the MACD parameters against broader market context before considering any live implementation.

ADDITIONAL METRICS

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