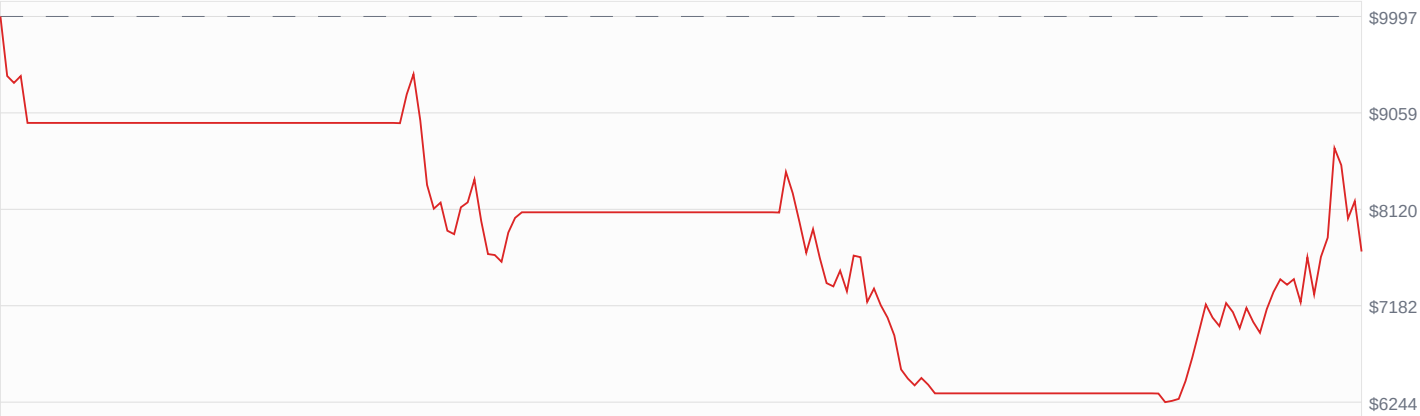




Backtest #36410 · UNI/USD · UNI/USD · GG3_MACD_Momentum (auto)

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 underperformed significantly, delivering a -22.93% ROI and a negative Sharpe ratio of -0.83 with only 25% win rate. The sample size of four trades is statistically insufficient to validate the approach or calculate reliable confidence intervals, while the 37.56% maximum drawdown indicates severe equity risk. This result likely stems from overfitting or a regime mismatch where momentum signals failed during the current market correction. The immediate next step is to expand the backtest window to 100+ trades to filter out noise and reassess parameter robustness.

ADDITIONAL METRICS

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