



Backtest #36790 · 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, yielding a -22.93% ROI and a negative Sharpe ratio of -0.83 due to only four executed trades. With such a minimal sample size, these metrics lack statistical significance and cannot reliably predict future performance. The 25% win rate and 37.56% maximum drawdown indicate that momentum signals were consistently misaligned with market volatility during this period. To validate this approach, I recommend expanding the test window to capture more market cycles before deploying live capital.

ADDITIONAL METRICS

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