



Backtest #37076 · UNI/USD · UNI/USD · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.75%	1.40	50.0%	-15.85%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The UNI/USD GG3_MACD_Momentum backtest shows a +35.75% ROI, yet the sample of only two trades renders the 1.40 Sharpe ratio and 50% win rate statistically insignificant. A 15.85% drawdown on minimal data suggests high volatility risk rather than a robust trend-following edge. We cannot validate the MACD momentum logic without expanding the test window to capture market cycles beyond the current noise. The next step is re-running the strategy with at least 500 historical candles to filter out outliers and confirm true expectancy.

ADDITIONAL METRICS

CAGR	35.75%
Sortino Ratio	1.26
Turnover	5.36x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$13575.25