LATINOS TRADING

BACKTEST REPORT

Backtest #37652 · 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 GG3_MACD_Momentum strategy on UNI/USD underperformed significantly, delivering a negative ROI and a Sharpe ratio below zero with only four trades executed. A win rate of 25% and a maximum drawdown of 37.56% indicate that the momentum parameters failed to capture the asset's volatility profile effectively. The statistical significance is negligible given the extremely low sample size, rendering the observed drawdown unrepresentative of long-term performance. Increasing the trade frequency through parameter optimization or switching to a different time interval is the necessary next step to validate the approach. This analysis confirms that the current configuration lacks robustness for institutional deployment.

ADDITIONAL METRICS

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

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