



Backtest #45868 · 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 strategy failed to generate alpha, posting a negative ROI of -22.93% and a Sharpe ratio of -0.83. A 25.0% win rate indicates the entry logic is fundamentally misaligned with current price action, compounded by a severe 37.56% drawdown. Statistical confidence is nonexistent given only four total trades, which renders any performance metrics meaningless for institutional decision making. The immediate next step is to discard this parameter set and re-optimize the momentum filters to improve signal quality before risking capital.

ADDITIONAL METRICS

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