LATINOS TRADING

BACKTEST REPORT

Backtest #51466 · 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 UNI/USD backtest for the GG3_MACD_Momentum strategy reveals severe failure, driven by a 37.56% maximum drawdown and a negative Sharpe ratio of -0.83. With only four total trades and a 25% win rate, the sample size is statistically insignificant, rendering any performance metrics unreliable and prone to high variance. The strategy failed to adapt to current price action, resulting in a catastrophic -22.93% return that erodes nearly three-quarters of the initial capital. The limited trade count suggests the entry signals were too infrequent or poorly timed for the prevailing market volatility. The immediate next step is to re-evaluate the MACD parameters or switch to a momentum filter with higher sensitivity to avoid such concentrated

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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