LATINOS TRADING

BACKTEST REPORT

Backtest #57230 · 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 failed decisively, recording a -22.93% ROI and a -0.83 Sharpe ratio driven by a catastrophic 37.56% maximum drawdown. With only four trades executed, the statistical sample is insufficient to validate the signal logic, rendering the 25% win rate meaningless noise rather than a reliable indicator. The strategy generated a sharp loss during this period, suggesting poor adaptability to the current UNI volatility regime or a specific regime where momentum fails. Before re-evaluating parameters, the team must increase the simulation scope or filter for high-volume sessions to ensure any future alpha is statistically significant. The immediate next step is to run a longer backtest over multiple market cycles to

ADDITIONAL METRICS

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