



Backtest #56900 · LINK/USD · LINK/USD · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-17.39%	-0.89	0.0%	-18.94%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on LINK/USD failed completely, generating no profitable trades and eroding 17.39% of initial capital within four executions. Such a small sample size renders the Sharpe ratio of -0.89 statistically insignificant and offers no reliable insight into long-term viability. The strategy likely suffered from overfitting or a severe regime mismatch, as it cannot detect the true underlying mean reversion or trend characteristics of the asset. I recommend expanding the backtest window and introducing volatility filters before any live deployment to assess robustness.

ADDITIONAL METRICS

CAGR	-17.39%
Sortino Ratio	-0.58
Turnover	6.96x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8263.24