



Backtest #57216 · 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 LINK/USD GG3_MACD_Momentum strategy exhibits severe underperformance with a negative ROI of -17.39% and a Sharpe ratio of -0.89, indicating consistent capital erosion. The zero win rate across four trades confirms a complete lack of statistical confidence, rendering the sample size too small to validate any edge. Max drawdown reached 18.94%, highlighting excessive risk exposure without corresponding upside. The primary failure stems from the momentum signal triggering entries in adverse market conditions. Implement a strict minimum trade count threshold before live deployment to ensure robust statistical significance.

ADDITIONAL METRICS

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