



Backtest #32297 · 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

This backtest demonstrates a complete failure of the LINK/USD GG3_MACD_Momentum strategy, highlighted by a negative ROI of -17.39% and a win rate of zero percent across all executions. The negative Sharpe ratio of -0.89 confirms that returns were consistently poor relative to the volatility endured, while the 18.94% maximum drawdown indicates significant capital erosion without any offsetting gains. Statistical confidence in these results is virtually non-existent due to the extremely small sample size of only four trades, which is insufficient to distinguish between a flawed strategy and random market noise. The primary issue appears to be that the momentum signals failed to capture any profitable price action in this specific asset class

ADDITIONAL METRICS

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