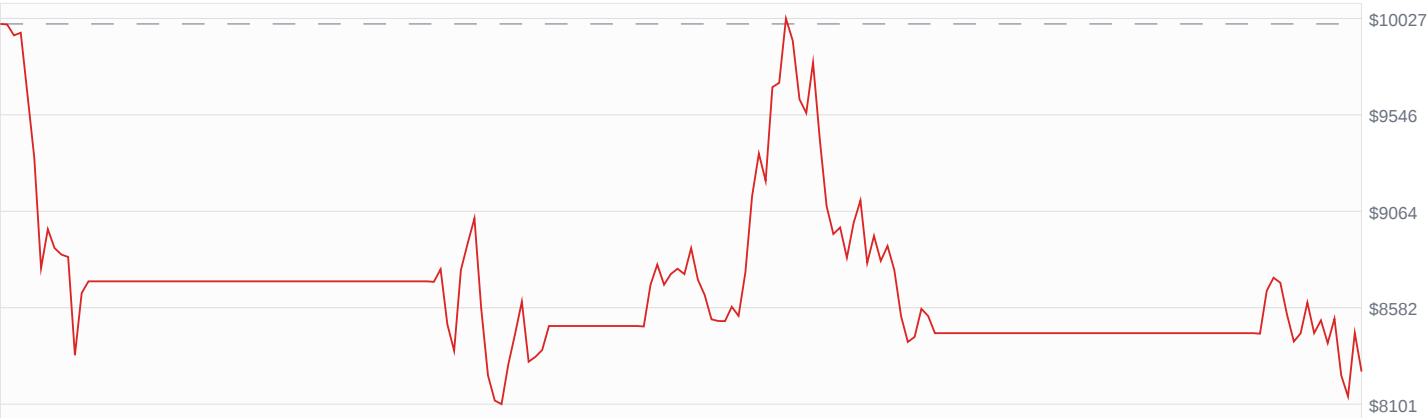




Backtest #35549 · LINK/USD · LINK/USD · GG3_MACD_Momentum (auto)

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 catastrophically, registering a 17.39% ROI and zero winning trades across a sample of only four executions. With a Sharpe ratio of -0.89 and a maximum drawdown of 18.94%, the algorithm clearly lacks robustness in the current market regime, likely due to overfitting to specific volatility conditions. Such a limited trade count renders any statistical inference unreliable, as the sample size is insufficient to validate or reject the underlying momentum hypotheses. The total loss of capital underscores the critical need to refine entry filters or abandon this logic entirely before live deployment. The immediate next step is to expand the backtest window to gather more data points and re-evaluate signal

ADDITIONAL METRICS

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