



Backtest #36077 · 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 failed decisively on LINK/USD, delivering a negative ROI and zero winning trades within a four-trade sample. A Sharpe ratio of -0.89 and an 18.94% drawdown indicate severe underperformance relative to risk, likely due to overfitting or lack of regime robustness. Such a tiny dataset lacks statistical power to confirm or reject the hypothesis, rendering any conclusion premature and high-risk. The next logical step is to backtest this logic against at least two additional years of data to verify if the loss is a fluke or a structural flaw. Do not deploy this configuration live until the equity curve shows consistent drawdown control across multiple market regimes.

ADDITIONAL METRICS

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