



Backtest #36313 · 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 zero winning trades and a negative Sharpe ratio of -0.89. With only four trades executed, the statistical sample is too small to draw robust conclusions about the strategy's viability. The maximum drawdown of 18.94% combined with a -17.39% loss suggests the momentum parameters were poorly calibrated for current market volatility. A concrete next step is to backtest the same logic on a different timeframe or asset to determine if the failure is strategy-specific or market-dependent.

ADDITIONAL METRICS

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