



Backtest #36769 · 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 to capture any profits, resulting in a zero win rate and a 17.39% ROI loss across only four trades. With such a tiny sample size, the Sharpe ratio of -0.89 and the 18.94% maximum drawdown lack statistical significance and do not reliably predict future performance. The strategy likely suffered from overfitting to noise rather than capturing genuine trend momentum during this specific period. Before deploying live capital, you must expand the test to at least one hundred trades to validate robustness and reduce variance.

ADDITIONAL METRICS

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