



Backtest #37055 · 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 in this simulation, recording a zero percent win rate across just four trades and delivering a negative Sharpe ratio of -0.89. With such a minimal trade count, the statistical confidence in these results is negligible, suggesting the outcome reflects random noise rather than a robust systemic flaw. The strategy likely struggled by entering too frequently in a choppy market without adequate filters for volatility or trend confirmation. To validate the approach or discard it, we must increase the sample size by running a longer backtest or adjusting entry parameters to reduce false signals.

ADDITIONAL METRICS

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