



Backtest #39411 · 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 LINK/USD GG3_MACD_Momentum strategy failed completely, delivering zero winning trades and a negative Sharpe ratio of -0.89. With only four trades executed, the statistical sample is too small to confirm persistent underperformance or identify structural flaws. The maximum drawdown of 18.94% indicates significant exposure to trend shifts that the momentum logic could not navigate. Given the high volatility of LINK and the current lack of alpha, the primary next step is to retrain the signal logic or pause deployment until robust backtest data accumulates. This analysis serves strictly as educational information and does not constitute investment advice.

ADDITIONAL METRICS

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