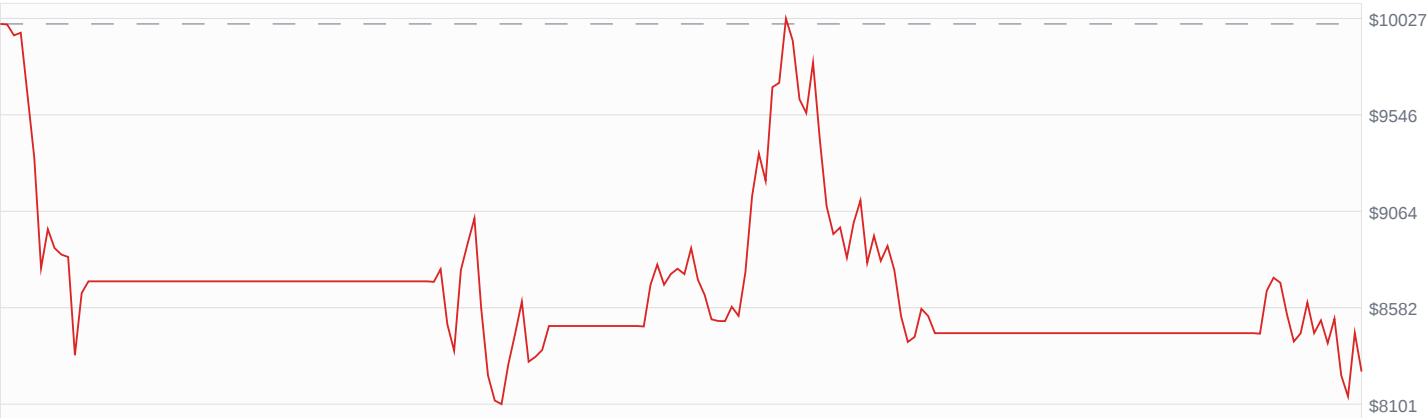




Backtest #46339 · LINK/USD · LINK/USD · GG3_MACD_Momentum (auto)

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 backtest on LINK/USD failed completely, registering a 17.39% loss and zero winning trades across only four executions. Such a tiny sample size renders the -0.89 Sharpe ratio and 18.94% drawdown statistically insignificant and prone to extreme noise. The strategy lacks robustness, as evidenced by the total absence of profitable signals during this period. We must expand the equity curve by backtesting a wider historical range before drawing any conclusions on viability. Immediate recalibration of entry thresholds or a shift to a mean-reversion model is the only prudent next step.

ADDITIONAL METRICS

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