



Backtest #56408 · 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 decisively, delivering a negative ROI of -17.39% and a win rate of zero across only four trades. A Sharpe ratio of -0.89 and a maximum drawdown of 18.94% indicate that the model consistently missed the trend rather than profiting from it. With such a small sample size, these statistics lack statistical power to confirm the strategy is fundamentally broken, yet the current performance is unacceptable for institutional deployment. We must recalibrate the MACD thresholds or discard the momentum logic entirely for this pair. The immediate next step is to run a parameter optimization sweep on the signal period before re-testing.

ADDITIONAL METRICS

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