



Backtest #56903 · DOGE/USD · DOGE/USD · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.68%	-0.83	0.0%	-20.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on DOGE/USD failed catastrophically, losing 13.68% capital with zero winning trades and a maximum drawdown of 20.78%. With only two trades executed, the sample size is statistically insignificant, rendering the negative Sharpe ratio of -0.83 unreliable for any forward-looking assessment. The strategy clearly lacks robustness against recent DOGE volatility, as it generated no profitable signals during the simulation period. We must immediately reject this parameter set and recalibrate the momentum thresholds or pivot to a trend-following approach with wider filters.

ADDITIONAL METRICS

CAGR	-13.68%
Sortino Ratio	-0.41
Turnover	3.66x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8631.86