



Backtest #57219 · 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, recording zero winning trades and a 20.78% maximum drawdown while eroding capital to \$8631.86. Such a sample size of only two trades renders the Sharpe ratio of -0.83 statistically insignificant and the -13.68% ROI meaningless for any serious capital allocation decision. The model clearly lacks robustness in the current volatility regime, likely due to MACD lag in a trending asset like Dogecoin. Before deploying live funds, we must expand the backtest window to include multiple bear markets and implement dynamic position sizing to validate survival probabilities.

ADDITIONAL METRICS

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