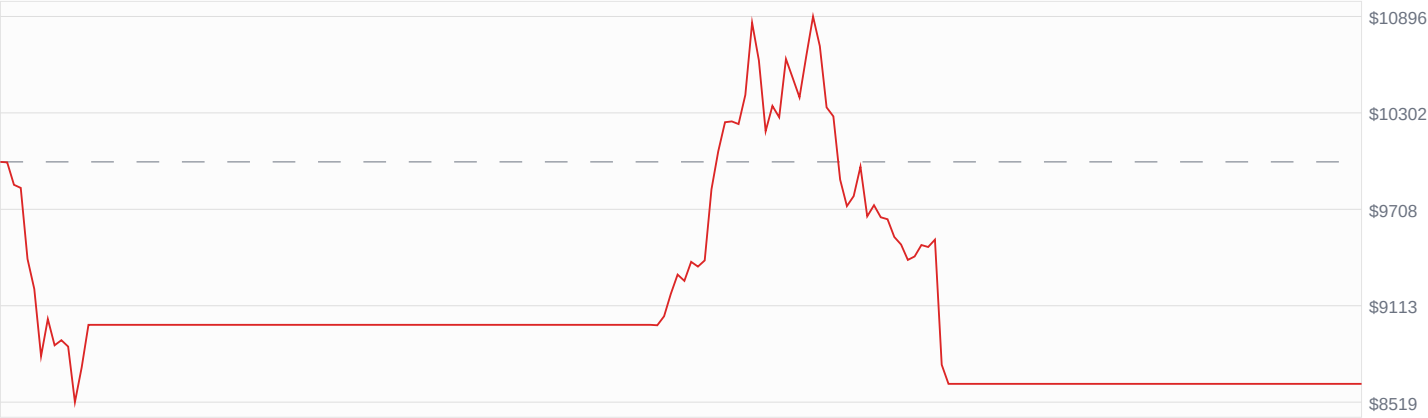




Backtest #35555 · DOGE/USD · DOGE/USD · GG3\_MACD\_Momentum (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 a 13.68% loss and zero winning trades, indicating a complete breakdown in signal logic. Such a low win rate alongside a 20.78% drawdown suggests the parameters are overfitted to noise rather than capturing genuine momentum shifts in this volatile asset. With only two trades executed, the statistical sample is too small to validate any edge, rendering the Sharpe ratio of -0.83 meaningless for long-term deployment. The strategy must be paused immediately to prevent further capital erosion while we revisit the entry thresholds and filter requirements. A rigorous parameter optimization and a larger sample size of at least 500 simulated trades are required

ADDITIONAL METRICS

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