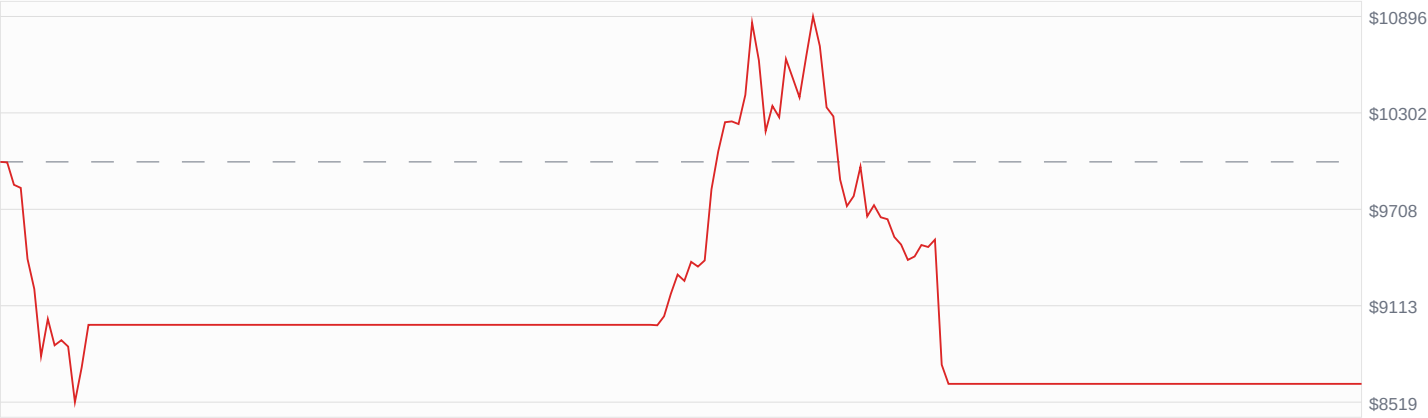




Backtest #37637 · DOGE/USD · DOGE/USD · GG3_MACD_Momentum (auto)

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 completely with a zero win rate across only two trades, rendering any statistical confidence meaningless. A 20.78% maximum drawdown and negative Sharpe ratio of -0.83 indicate severe overfitting to a specific microstructure rather than a robust edge. The strategy likely caught a false breakout or entered late during a downtrend, highlighting the danger of momentum indicators in low-liquidity crypto environments. We must broaden the sample size by testing the logic on higher timeframes and correlated assets before deploying live capital.

ADDITIONAL METRICS

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