



Backtest #39417 · 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 DOGE/USD GG3_MACD_Momentum backtest shows a complete failure with zero winning trades and a negative Sharpe ratio, indicating the strategy failed to capture any profitable moves. The sample size of only two trades is statistically insufficient to validate or invalidate the logic, rendering the -13.68% return and 20.78% drawdown unreliable indicators of long-term performance. The MACD momentum signals likely triggered on false breakouts during a low-volume or ranging market phase, leading to immediate losses. You must expand the test with a longer historical dataset and adjust entry filters to avoid low-probability setups before redeploying capital.

ADDITIONAL METRICS

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