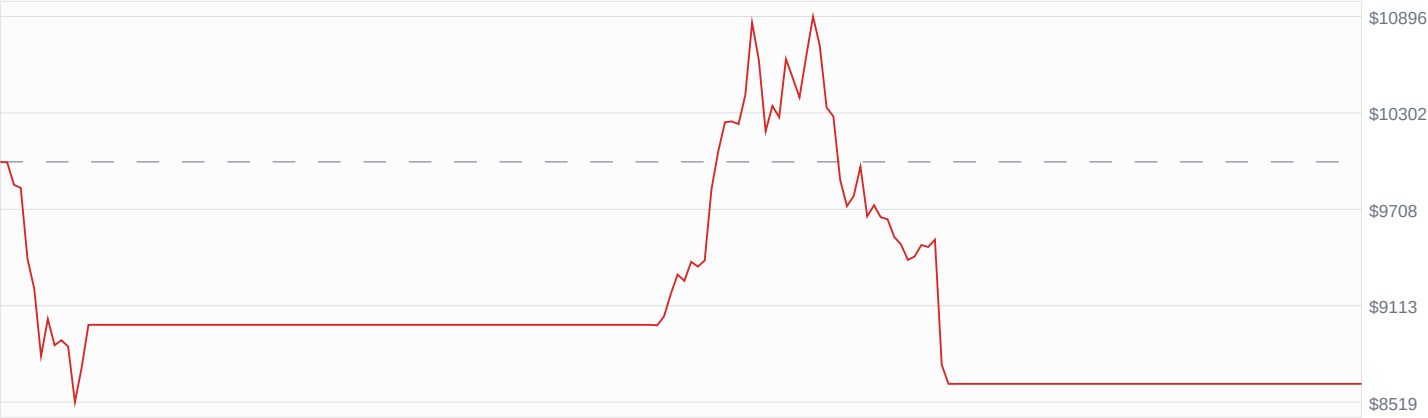




Backtest #45912 · DOGE/USD · DOGE/USD · GG3_MACD_Momentum (auto)

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 failed catastrophically on DOGE/USD, recording zero wins and a 20.78% drawdown on just two trades. With a Sharpe ratio of -0.83 and a 0% win rate, the sample size is statistically insignificant, making these results unrepresentative of the strategy's true potential. The loss of 13.68% capital suggests a critical misalignment between MACD parameters and the current DOGE volatility regime. Before redeploying, you must backtest with a longer historical window to validate if the strategy is fundamentally broken or merely overfit to this specific period. Adjusting the MACD period or adding a volume filter is the necessary next step to filter out false breakouts.

ADDITIONAL METRICS

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