



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 CURVE 202 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  |