



Backtest #1729 · RDN · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on RDN shows clear structural weakness across all risk-adjusted metrics. A -7.07% ROI paired with a -0.40 Sharpe ratio confirms the strategy generates negative excess returns relative to the risk-free benchmark, while the 15.29% max drawdown is disproportionate to the modest absolute loss, suggesting poor risk control or excessive position sizing during adverse moves. The 20% win rate across only five trades is statistically meaningless — with such a tiny sample, even a random coin flip could produce similar noise, and the 80% loss rate indicates the MACD momentum signals are consistently counterproductive in RDN's current regime. The strategy appears to be chasing momentum in a stock that is either

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98