



Backtest #32688 · RDN · RDN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the RDN · GG3_MACD_Momentum strategy resulted in a negative ROI of -6.08%, with a Sharpe ratio of -0.34 and a win rate of 0%. The strategy exhibited a significant drawdown of 14.78%, indicating underperformance. The limited sample size of 3 trades suggests that the results may not be statistically significant. A concrete next step would be to refine the strategy by adjusting parameters or exploring additional indicators to improve the performance and reduce the drawdown.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76