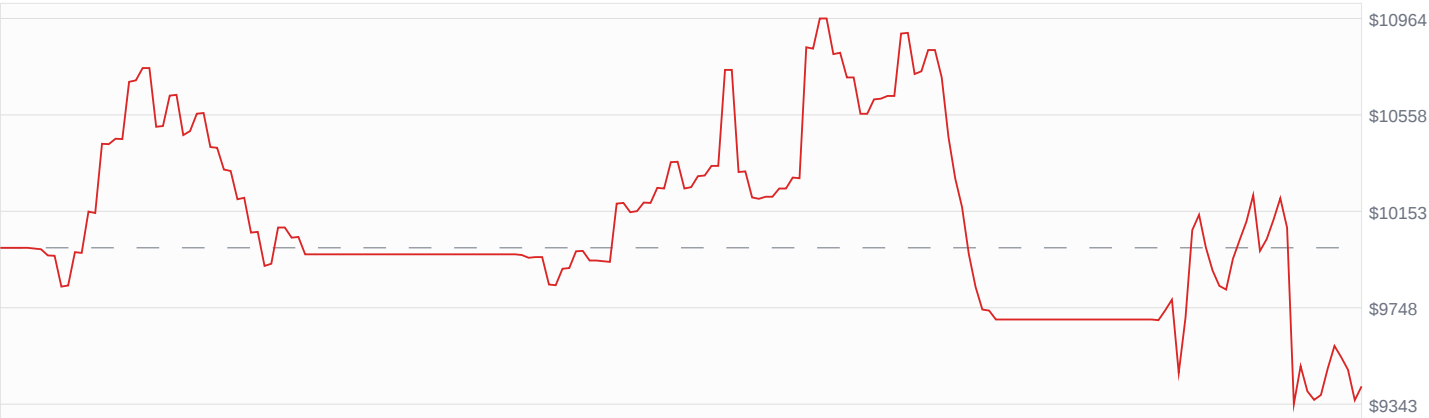




Backtest #36101 · RDN · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
-5.85%	-0.33	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on RDN failed catastrophically, generating no winning trades and a negative Sharpe ratio, indicating severe overfitting or a fundamental regime mismatch. With only three executed trades, the statistical sample size is too small to derive any meaningful conclusions regarding the strategy's robustness or risk-adjusted performance. The maximum drawdown of 14.78% suggests the entry logic triggered during a sharp correction without adequate stop-loss protection. Given these results, the immediate next step is to broaden the backtest horizon to include multiple market regimes and reduce position sizing until a statistically significant sample of trades is achieved.

ADDITIONAL METRICS

CAGR	-5.85%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9417.93