



Backtest #36893 · RDN · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on RDN produced a negative ROI of -5.59% with a zero win rate across only three trades, indicating a severe lack of statistical confidence. A Sharpe ratio of -0.31 and a 14.78% maximum drawdown confirm that the momentum signals consistently failed to capture upside while exposing capital to significant downside risk. With such a minimal sample size, these results are likely noise rather than a systemic flaw, yet the total absence of profitable executions warrants immediate review. The next step is to validate the MACD parameter thresholds against a broader dataset to determine if the strategy is overfit or simply misaligned with current RDN volatility.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84