



Backtest #37160 · RDN · RDN · GG3_MACD_Momentum (auto)

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 RDN GG3_MACD_Momentum backtest shows a 5.59% loss and zero wins across only three trades, rendering the negative Sharpe ratio statistically insignificant. With such a minuscule sample size, the results likely reflect random noise rather than a genuine strategy flaw or edge. The strategy failed to generate any profitable signals within the tested period, resulting in a maximum drawdown of nearly 15%. We need significantly more historical data or a wider parameter range to determine if the signal logic is flawed or simply unlucky.

ADDITIONAL METRICS

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