



Backtest #37445 · 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 failed decisively on RDN, registering a -5.59% ROI and a 0% win rate across only three trades. A Sharpe ratio of -0.31 and a 14.78% drawdown confirm that the momentum signals were systematically unprofitable rather than a statistical anomaly. With such a tiny sample size, the results lack statistical confidence, yet the total loss indicates a fundamental flaw in the MACD threshold logic for this specific asset. The next step is to backtest with a wider timeframe or adjust the momentum filter to avoid entering during low volatility regimes.

ADDITIONAL METRICS

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