



Backtest #56310 · 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 failed completely, recording zero winning trades and a negative Sharpe ratio amidst a 14.78% drawdown. With only three transactions, the sample size is too small to distinguish statistical noise from genuine strategy failure. The MACD signals likely triggered prematurely during high volatility without sufficient trend confirmation. We must expand the parameter search space or filter entries to minimum trend duration before retesting.

ADDITIONAL METRICS

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