



Backtest #7337 · RDN · RDN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The RDN backtest reveals a fundamentally broken strategy: only 20% win rate across 5 trades with a -7.07% ROI and -0.40 Sharpe. The 15.29% max drawdown on \$10k capital is excessive for such poor risk-adjusted returns. Statistical confidence is near zero given the tiny sample size—five trades cannot establish any meaningful edge. This strategy likely suffers from overfitting or regime mismatch. The immediate next step is to reject this bot entirely and investigate whether the MACD momentum logic is misaligned with RDN's actual price behavior.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98