



Backtest #51208 · 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 catastrophically, generating zero winning trades and a -5.59% ROI due to a single failed execution that drove a 14.78% drawdown. With only three trades in the sample, the Sharpe ratio of -0.31 offers no statistical confidence, making the negative performance indistinguishable from random noise or a transient anomaly. The lack of wins suggests the MACD momentum threshold is misaligned with current RDN volatility or requires a stricter filter to avoid false signals. Next, expand the backtest window to include the last 200 candles to validate if this is a structural flaw or a temporary outlier before adjusting entry parameters.

ADDITIONAL METRICS

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