



Backtest #56790 · 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 decisively, generating zero winning trades and a negative Sharpe ratio of -0.31. With only three total trades, the sample size is statistically insufficient to validate the strategy or rule out random noise. The 14.78% maximum drawdown indicates poor risk adjustment, suggesting the MACD crossovers occurred exclusively in unfavorable market conditions. We must increase the lookback period for moving averages to filter out low-volatility noise.

ADDITIONAL METRICS

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