



Backtest #56633 · RDN · GG2_RSI_Overbought_Dumper

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 GG2_RSI_Overbought_Dumper strategy on RDN failed catastrophically, registering zero wins and a negative Sharpe ratio across only three trades, rendering any statistical inference meaningless. A 14.78% drawdown confirms the RSI overbought filter was insufficient to avoid liquidation during a volatile downward trend. With such a negligible sample size, the loss is likely noise rather than a definitive signal of strategy inefficiency. The immediate next step is to increase the trade count threshold before drawing any performance conclusions or optimizing parameters.

ADDITIONAL METRICS

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