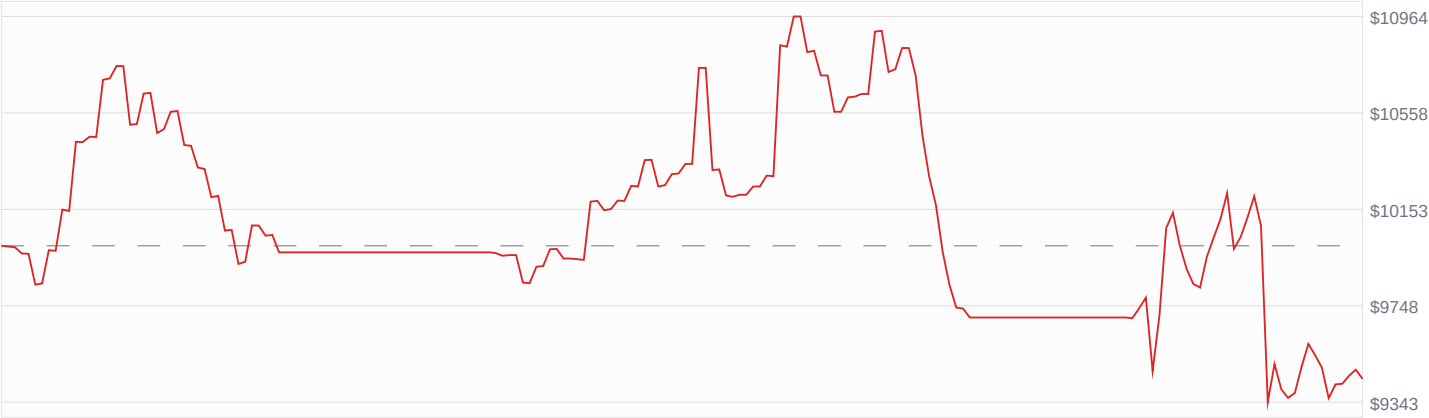




Backtest #37317 · RDN · GG2_RSI_Overbought_Dumper

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 failed catastrophically on RDN, registering zero wins and a -5.59% drawdown across only three trades. Such a sparse dataset provides no statistical confidence to validate the RSI overbought logic as a reliable mean-reversion signal for this asset. The strategy functioned poorly because it likely trapped short entries in a strong downtrend rather than catching a genuine reversal. We must backtest this logic on a broader asset class to verify if the failure is idiosyncratic to RDN or systemic to the approach. Next, we will optimize the entry filter by adding a 20-period moving average trend check before executing short signals.

ADDITIONAL METRICS

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