



Backtest #37316 · RDN · GG8\_SuperTrend\_Follower

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 GG8\_SuperTrend\_Follower strategy on RDN failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.31. Only three trades occurred during the test period, creating a statistically insignificant sample that cannot support any confidence in the signal logic. The maximum drawdown of 14.78% indicates the SuperTrend indicator generated false breakouts rather than actionable trends in this specific volatility regime. We must expand the backtest window to gather sufficient trade data and compare SuperTrend thresholds against RSI filters to eliminate premature entries.

ADDITIONAL METRICS

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