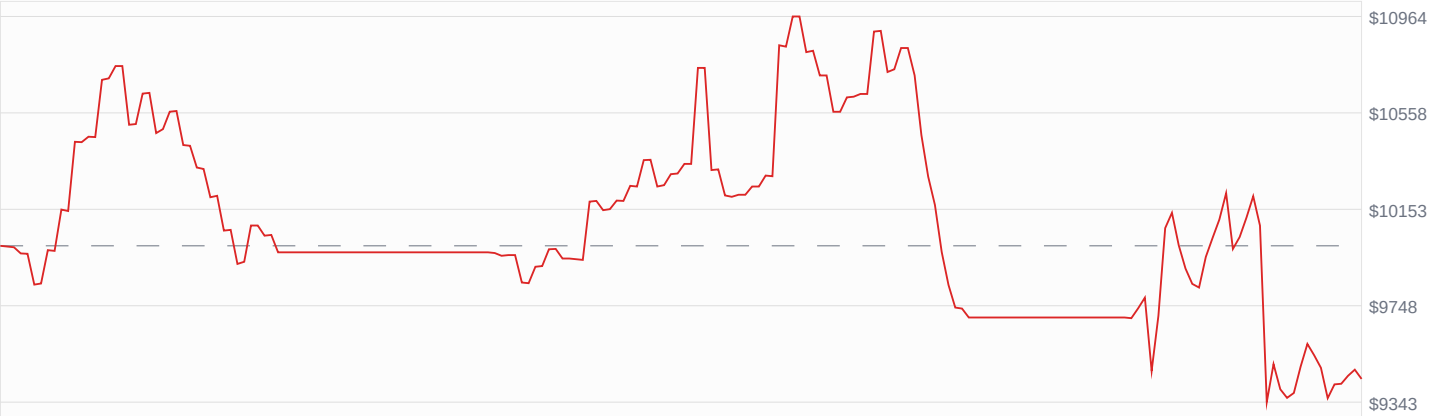




Backtest #46335 · RDN · GG8\_SuperTrend\_Follower

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 backtest on RDN shows a catastrophic 0% win rate with only three trades, rendering statistical significance impossible. The strategy failed to capture any upward momentum while suffering a 14.78% peak-to-trough drawdown, resulting in a -5.59% return and a negative Sharpe ratio of -0.31. This underperformance suggests the SuperTrend indicator generated false breakouts or entered too late during the current downtrend. The sample size of three trades is insufficient to validate the strategy, so increasing the test interval or refining entry logic is necessary before live deployment. We must run a new simulation with stricter filter parameters to determine if the logic holds under different market conditions.

ADDITIONAL METRICS

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