



Backtest #49528 · LPG · GG8_SuperTrend_Follower

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG8_SuperTrend_Follower delivered a 42.10% return on LPG, yet the strategy executed only three trades, rendering the 66.7% win rate and 1.14 Sharpe ratio statistically unreliable for live deployment. While the SuperTrend indicator captured the recent upward momentum effectively, the severe 21.82% maximum drawdown suggests excessive volatility exposure during the single losing event. Given the tiny sample size, this performance is likely an outlier rather than a robust signal of future profitability. The critical next step is to expand the backtest window to at least one year of data to validate consistency and smooth out this anomalous result.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40