



Backtest #38122 · LPG · GG8_SuperTrend_Follower

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG8_SuperTrend_Follower strategy on LPG generated a 40.41% return with a 66.7% win rate, but the three-trade sample size renders the 1.10 Sharpe ratio statistically insignificant. While the robustness of the SuperTrend filter captured a strong trend, the 21.82% max drawdown exposes excessive risk during consolidation. We must expand the dataset to validate performance across different market regimes before deploying capital. A concrete next step is to run a walk-forward analysis or increase the lookback period to smooth out the indicator's lag. This approach will determine if the strategy offers genuine alpha or merely overfitting to a single price move.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47