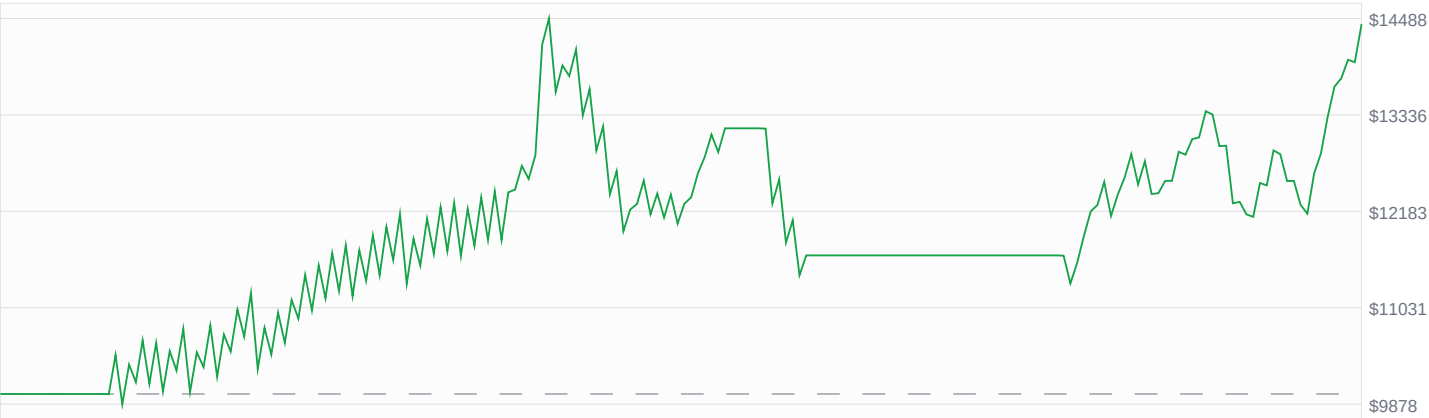




Backtest #35899 · LPG · GG9_ATR_Breakout

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG9_ATR_Breakout strategy on LPG delivered a +44.16% ROI with a 1.17 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance remains negligible given the tiny sample size, leaving the 21.86% maximum drawdown highly volatile and unverified. While the ATR-based breakout logic captured a strong short-term move, the lack of trade frequency prevents reliable assessment of strategy robustness under varied market conditions. Further testing on expanded lookback periods and higher-frequency intervals is required to validate performance consistency before live deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73