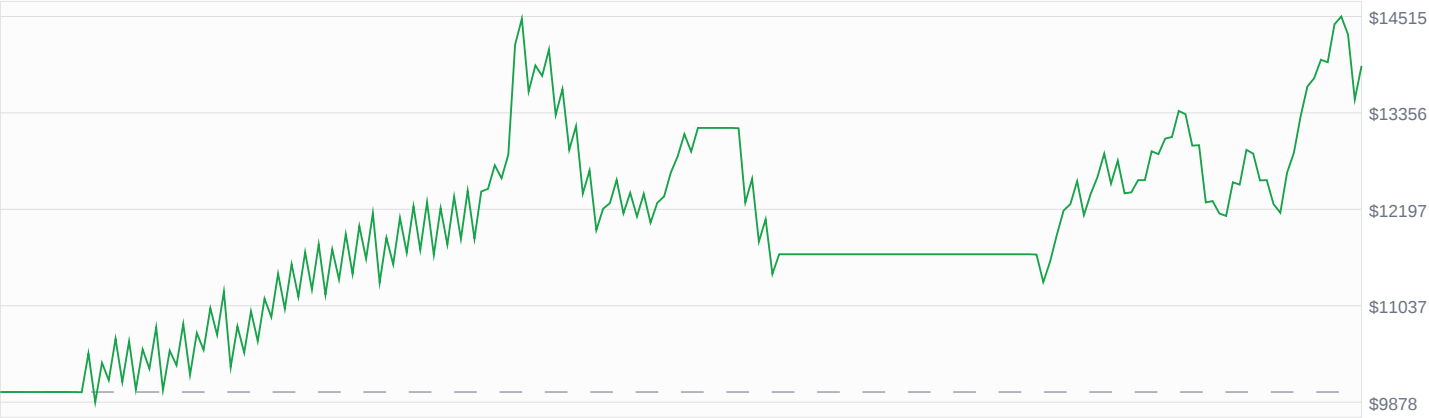




Backtest #37315 · LPG · GG9_ATR_Breakout

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG9_ATR_Breakout strategy on LPG generated a 39.17% ROI with a 66.7% win rate, yet the 21.82% drawdown and minimal 3 trades severely limit statistical confidence. While the 1.08 Sharpe ratio indicates acceptable risk-adjusted returns, the sample size is too small to validate the edge or rule out luck. The high volatility exposure suggests the ATR breakout logic captured a short-term spike rather than a sustainable trend. I recommend expanding the sample size by backtesting against a larger historical dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33