



Backtest #51677 · LPG · GG9_ATR_Breakout

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG9_ATR_Breakout strategy on LPG generated a +36.29% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A 21.82% maximum drawdown highlights substantial volatility risk that the current sample size fails to adequately characterize. While the positive Sharpe ratio of 1.04 suggests favorable risk-adjusted returns, the limited data prevents confident generalization of performance. Immediate next steps must prioritize expanding the sample size through longer historical simulations to validate the robustness of these parameters.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73