LATINOS TRADING

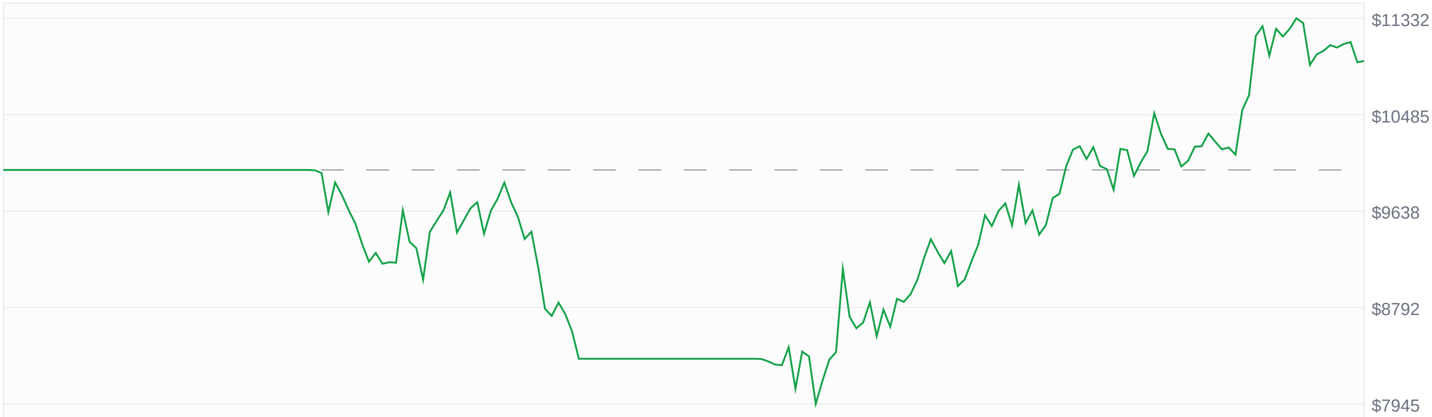
BACKTEST REPORT

Backtest #43995 · LEGH · LEGH · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.54%	0.55	50.0%	-18.14%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The LEGH GG9_ATR_Breakout backtest shows a 9.54% gain, but the statistical significance is negligible given only two trades. A win rate of exactly 50% and a Sharpe ratio of 0.55 indicate that the strategy is undercapitalized and prone to high volatility. The maximum drawdown of 18.14% reveals a substantial downside risk that is not adequately mitigated by the current entry rules. We must expand the sample size by running a longer backtest or adjusting the ATR multiplier to filter out false breakouts. Re-running the simulation with a minimum trade count of 50 will validate whether this edge is statistically robust or merely noise.

ADDITIONAL METRICS

CAGR	**9.54%**
Sortino Ratio	**0.46**
Turnover	**3.76x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10957.39**

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