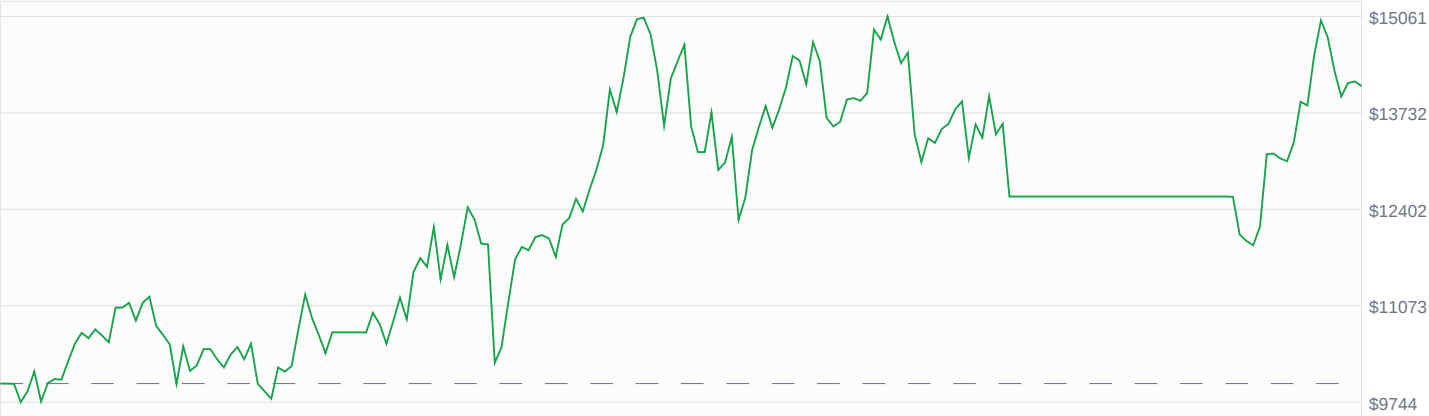




Backtest #45217 · TALO · TALO · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+40.97%	1.16	100.0%	-20.94%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest on TALO shows a 40.97% return with a perfect win rate, but this result lacks statistical significance due to only three trades. A sharp 20.94% drawdown indicates high volatility exposure that the ATR-based breakout logic failed to mitigate effectively. With such a small sample size, the strategy is overfit to specific market conditions rather than demonstrating robust alpha generation. Next, expand the test window to include different market regimes and increase trade frequency to validate the edge.

ADDITIONAL METRICS

CAGR	40.97%
Sortino Ratio	0.98
Turnover	7.07x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14101.38