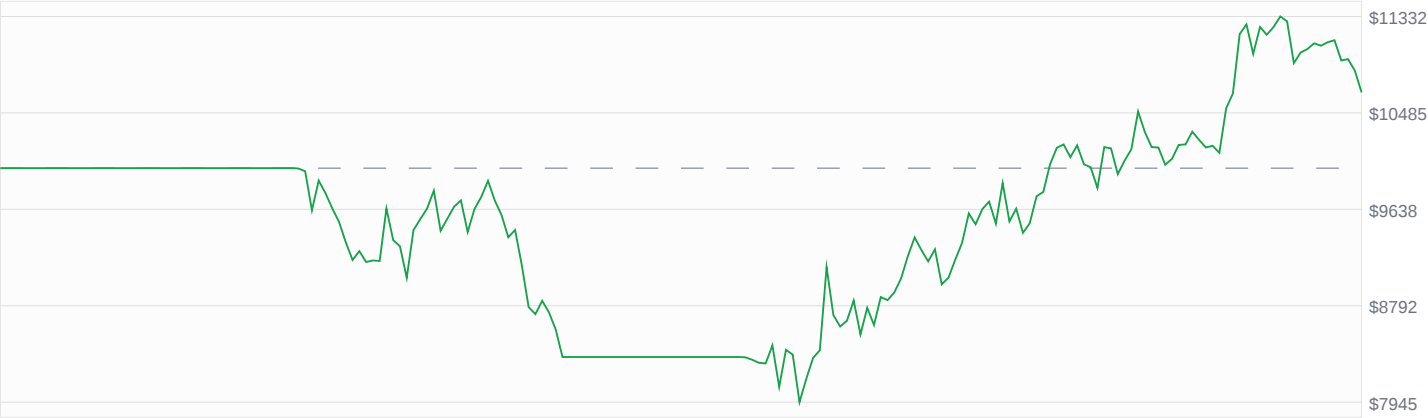




Backtest #55003 · LEGH · LEGH · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.63%	0.43	50.0%	-18.14%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LEGH GG9_ATR_Breakout strategy generated a nominal gain of +6.63% but failed to establish statistical significance with only two trades. A Sharpe ratio of 0.43 and a 50% win rate indicate an unprofitable approach relative to risk taken, while the 18.14% drawdown highlights extreme volatility. The strategy is currently too fragile to recommend for institutional deployment due to insufficient sample size and poor risk-adjusted returns. Next, we must expand the backtest period to capture different market regimes before revisiting parameter optimization.

ADDITIONAL METRICS

CAGR	6.63%
Sortino Ratio	0.36
Turnover	3.73x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10665.78