LATINOS TRADING

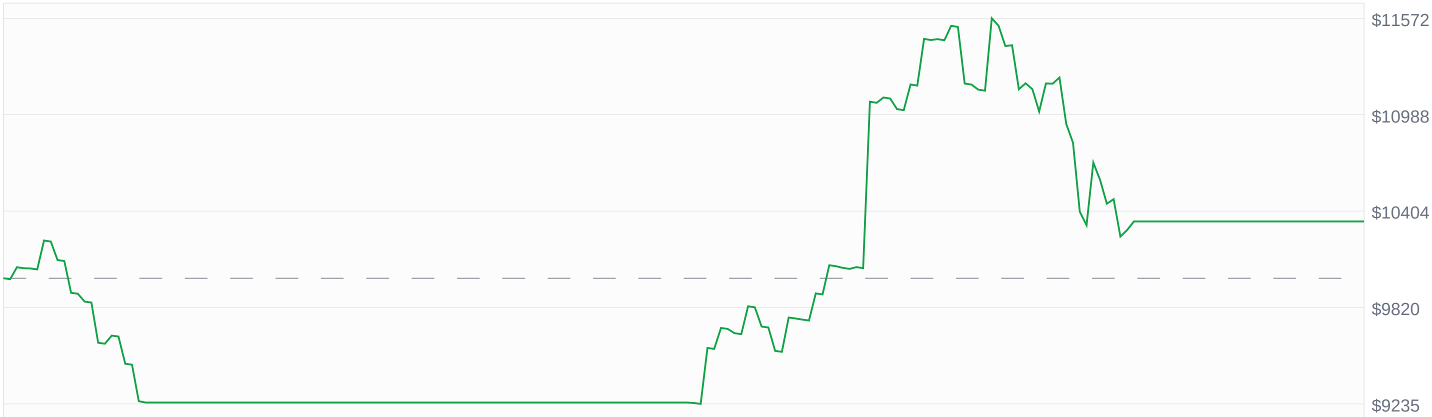
BACKTEST REPORT

Backtest #29082 · GOOGL · GG9_ATR_Breakout

ROI	Sharpe	Win Rate	Max Drawdown
+3.41%	0.33	50.0%	-11.43%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG9_ATR_Breakout on GOOGL yields a modest ROI of 3.41% but exhibits a critical Sharpe ratio of 0.33, indicating poor risk-adjusted returns relative to the 11.43% maximum drawdown. A 50% win rate across only two total trades provides zero statistical confidence, rendering the strategy's edge indistinguishable from random noise. The high drawdown relative to gains suggests the breakout logic fails to capture sustained momentum while exposing capital to significant volatility. This sample size is insufficient for institutional deployment, as it lacks the degrees of freedom needed for robust performance validation. The immediate next step is to expand the backtest period to include at least 100 trades to verify if the ATR-based

ADDITIONAL METRICS

CAGR	**3.41%**
Sortino Ratio	**0.34**
Turnover	**3.88x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10341.17**