LATINOS TRADING

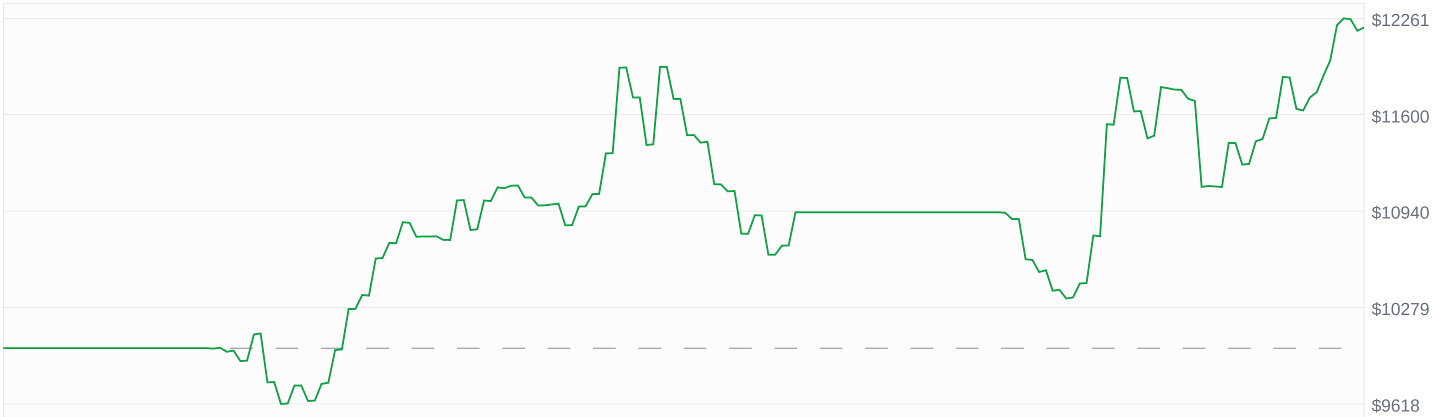
BACKTEST REPORT

Backtest #40696 · SOLV · SOLV · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.95%	1.36	100.0%	-12.95%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 21.95% return with a 1.36 Sharpe ratio, but the 100% win rate is statistically meaningless due to only two trades. This tiny sample size prevents any reliable inference of true edge or robustness against market variance. The 12.95% maximum drawdown suggests significant volatility exposure that was not adequately smoothed. We cannot validate the alpha signal with such limited data points. The immediate next step is to extend the backtest window to at least fifty trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	**21.95%**
Sortino Ratio	**1.27**
Turnover	**4.41x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12198.22**

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