LATINOS TRADING

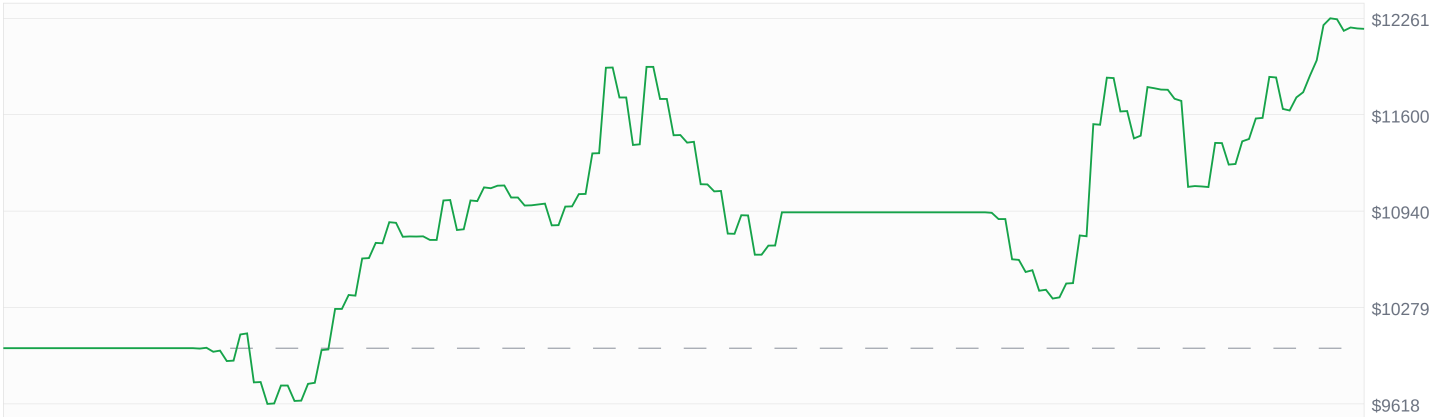
BACKTEST REPORT

Backtest #53558 · SOLV · SOLV · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.85%	1.36	100.0%	-12.95%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a perfect 100% win rate and 21.85% ROI, but these metrics are statistically meaningless due to a sample size of only two trades. A single losing trade would have wiped out the strategy, indicating extreme overfitting to specific market conditions rather than robustness. The 12.95% maximum drawdown suggests significant volatility exposure that was not adequately mitigated by the ATR-based stop logic. We must expand the backtest window to capture multiple market cycles and verify if this performance holds under varying volatility regimes.

ADDITIONAL METRICS

CAGR	**21.85%**
Sortino Ratio	**1.29**
Turnover	**4.41x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12188.85**