LATINOS TRADING

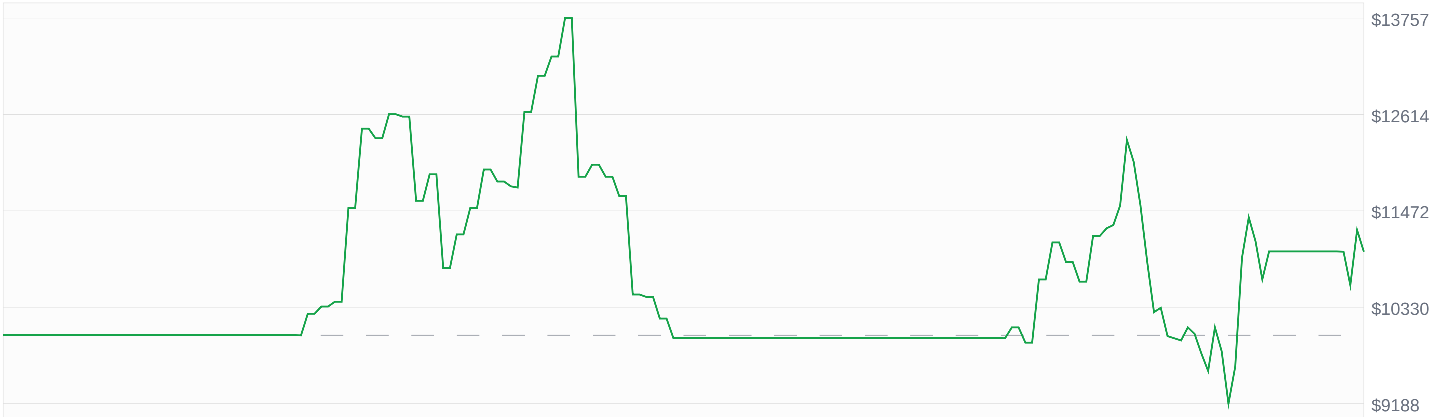
BACKTEST REPORT

Backtest #55702 · IRWD · IRWD · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.85%	0.49	33.3%	-33.21%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The IRWD GG9_ATR_Breakout backtest shows severe underperformance with a 33.3% win rate and a 33.21% drawdown, despite a positive 9.85% ROI. With only three trades, the Sharpe ratio of 0.49 lacks statistical significance, making the results highly unstable and prone to overfitting. The strategy's reliance on ATR breakouts failed to filter false signals effectively during this short observation window. We must expand the sample size by running a longer historical simulation or adjusting entry filters to reduce volatility exposure.

ADDITIONAL METRICS

CAGR	**9.85%**
Sortino Ratio	**0.37**
Turnover	**6.29x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10988.33**

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