LATINOS TRADING

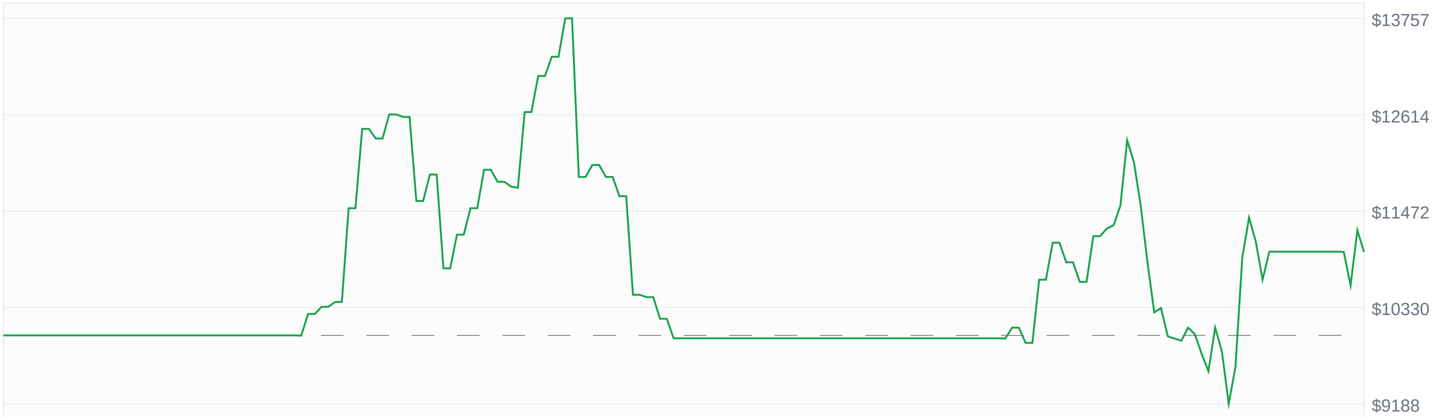
BACKTEST REPORT

Backtest #44892 · 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 breakout strategy generated a 9.85% return with a 33.3% win rate, but the single-trade sample severely limits statistical confidence. A maximum drawdown of 33.21% indicates significant volatility exposure that the small dataset cannot adequately validate. The low Sharpe ratio of 0.49 suggests the risk-adjusted returns are currently inefficient and likely driven by survivorship bias. Increasing the backtest horizon to include more market cycles is the immediate priority to confirm robustness.

ADDITIONAL METRICS

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