LATINOS TRADING

BACKTEST REPORT

Backtest #45101 · MA · MA · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.84%	-0.39	33.3%	-17.55%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest reveals severe inefficiency with a 33.3% win rate and negative Sharpe ratio of -0.39, indicating the strategy consistently underperforms a buy-and-hold approach. The sample size of only three trades renders these metrics statistically insignificant, making the -4.84% ROI and 17.55% drawdown unreliable indicators of future risk. The GG9_ATR breakout logic likely failed to account for the specific volatility regime of MA, resulting in premature exits or whipsaws. Increasing the minimum trade count threshold to 50 before deployment is essential to validate signal stability and eliminate noise from sparse data.

ADDITIONAL METRICS

CAGR	**-4.84%**
Sortino Ratio	**-0.25**
Turnover	**5.47x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9519.11**

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