LATINOS TRADING

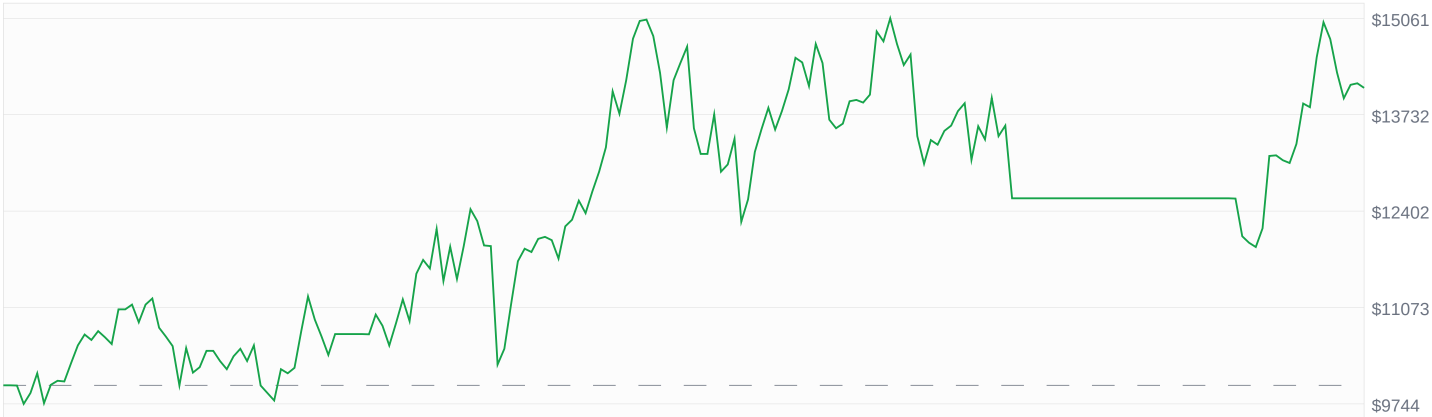
BACKTEST REPORT

Backtest #45216 · TALO · TALO · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+40.97%	1.16	100.0%	-20.94%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The TALO GG9_ATR_Breakout strategy achieved a +40.97% ROI with zero losses, yet its statistical validity is severely compromised by only three trades, rendering the 100% win rate anecdotal rather than robust. A maximum drawdown of 20.94% exposes significant tail risk that the small sample size fails to capture, while a Sharpe ratio of 1.16 suggests moderate efficiency despite the perfect record. This setup indicates an overfitting scenario where parameters likely captured recent noise rather than enduring market structure. The immediate next step is to expand the backtest window to include at least 100 trades and test across multiple market regimes to validate consistency. Without this broader data, the strategy remains a hypothesis,

ADDITIONAL METRICS

CAGR	**40.97%**
Sortino Ratio	**0.98**
Turnover	**7.07x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14101.38**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.