# LATINOS TRADING

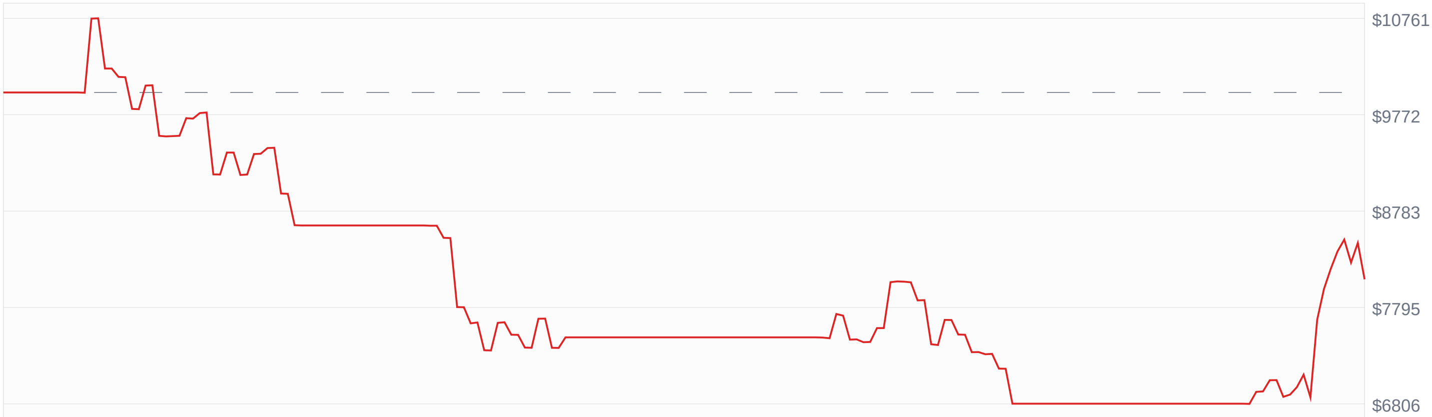
## BACKTEST REPORT

Backtest #45114 · SSRM · SSRM · GG9_ATR_Breakout (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -19.19% | -0.72 | 25.0% | -36.75% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The SSRM ATR breakout strategy failed decisively, posting a negative 19.19% ROI and a Sharpe ratio of -0.72. With only four total trades and a 25% win rate, the sample size is statistically insufficient to draw meaningful conclusions about the strategy's long-term viability. The 36.75% maximum drawdown further highlights severe risk exposure relative to the minimal number of executions. This lack of statistical confidence means the results likely reflect noise rather than a robust edge in the market. The immediate next step is to expand the backtest period or increase the trade frequency to establish a reliable statistical baseline before any further capital allocation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-19.19%** |
| Sortino Ratio | **-0.52** |
| Turnover | **6.40x** |
| Total Trades | **4** |
| Initial Capital | **$10000.00** |
| Final Capital | **$8083.66** |

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