LATINOS TRADING

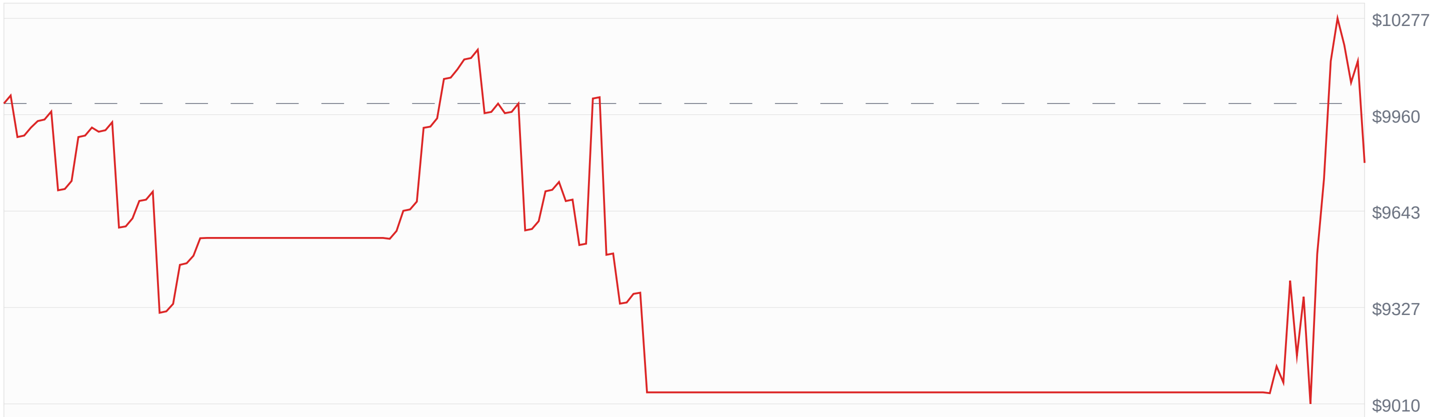
BACKTEST REPORT

Backtest #56631 · VOXR · GG9_ATR_Breakout

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG9_ATR_Breakout backtest on VOXR reveals a statistically insignificant regime, driven by only three trades that generated a -2.01% return and a negative Sharpe ratio of -0.05. The strategy failed to capture meaningful alpha while exposing the portfolio to an 11.32% drawdown, indicating that the ATR breakout logic is currently misaligned with VOXR's price action. With a mere 33.3% win rate, the sample size is insufficient to validate the strategy, and the negative risk-adjusted returns suggest immediate parameter tuning is required before live deployment. A robust next step is expanding the lookback period for ATR calculation and filtering for higher relative volume to ensure the breakout conditions are statistically robust.

ADDITIONAL METRICS

CAGR	**-2.01%**
Sortino Ratio	**-0.02**
Turnover	**5.70x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9801.86**