LATINOS TRADING

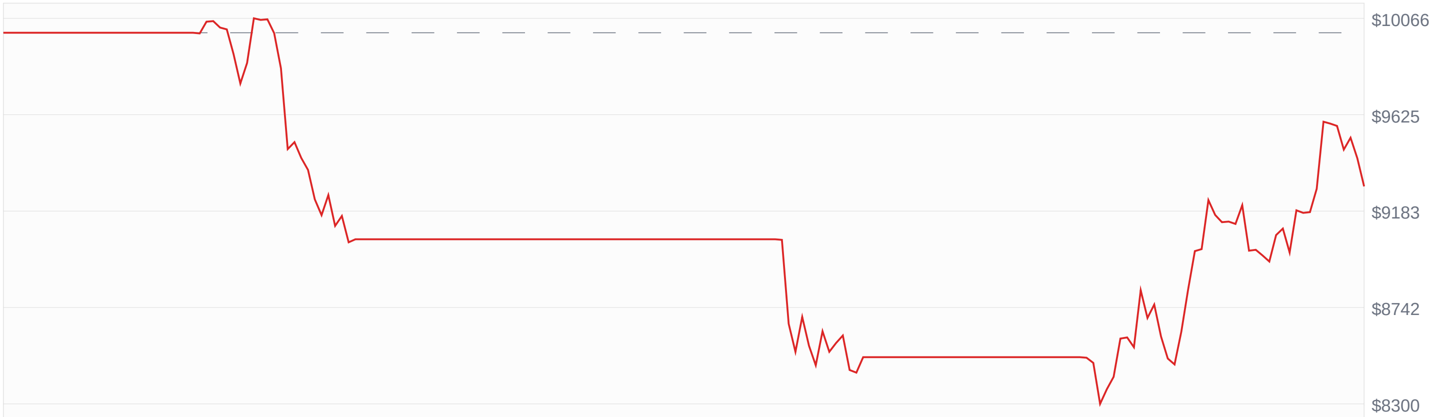
BACKTEST REPORT

Backtest #55823 · MA · MA · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-7.06%	-0.60	33.3%	-17.55%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MA GG9_ATR_Breakout strategy failed on MA, showing a -7.06% return with a negative Sharpe ratio of -0.60. With only three trades executed, the sample size is insufficient to draw statistically significant conclusions or validate the 33.3% win rate. A maximum drawdown of 17.55% suggests the ATR stop-loss mechanism may be too tight for current volatility regimes. We need to increase the backtest dataset or adjust ATR multipliers before deploying live capital. Next step is to run a sensitivity analysis on the ATR multiplier across different market regimes.

ADDITIONAL METRICS

CAGR	**-7.06%**
Sortino Ratio	**-0.39**
Turnover	**5.44x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9296.41**