LATINOS TRADING

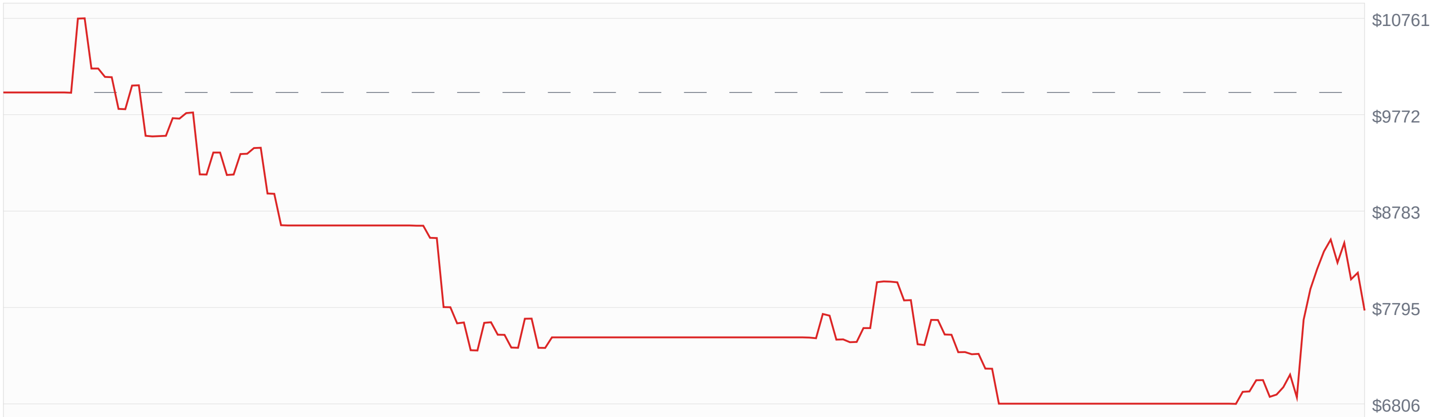
BACKTEST REPORT

Backtest #55842 · SSRM · SSRM · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.38%	-0.86	25.0%	-36.75%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SSRM GG9_ATR_Breakout strategy failed catastrophically with a -22.38% ROI and a 36.75% maximum drawdown, driven by a dismal 25% win rate across only four trades. Such a small sample size renders the negative Sharpe ratio of -0.86 statistically insignificant and unreliable for drawing definitive conclusions on robustness. The strategy likely suffers from overfitting to noise or poor execution during high volatility, as true alpha rarely survives a sample of four losses. We must reject this parameter set immediately and avoid live deployment until at least 100 trades are simulated to validate signal efficacy.

ADDITIONAL METRICS

CAGR	**-22.38%**
Sortino Ratio	**-0.62**
Turnover	**6.36x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$7763.95**