LATINOS TRADING

BACKTEST REPORT

Backtest #27141 · TSLA · GG9_ATR_Breakout

ROI	Sharpe	Win Rate	Max Drawdown
-3.15%	-0.09	0.0%	-15.69%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The results are already provided in the prompt. I will analyze them directly. The GG9_ATR_Breakout strategy on TSLA suffered a 3.15% loss with a 15.69% drawdown on a single trade, rendering all performance metrics statistically meaningless. A 0% win rate and negative Sharpe ratio confirm the breakout signal failed to capture trend momentum, likely due to noise or a false signal in the specific entry window. With only one trade, there is zero confidence in the strategy's robustness or edge. The ATR component likely failed to filter out the false breakout or the stop-loss was too tight relative to volatility. Next, re-run the backtest with a wider lookback period to gather more data points before considering any deployment.

ADDITIONAL METRICS

CAGR	**-3.15%**
Sortino Ratio	**-0.05**
Turnover	**1.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9685.03**

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