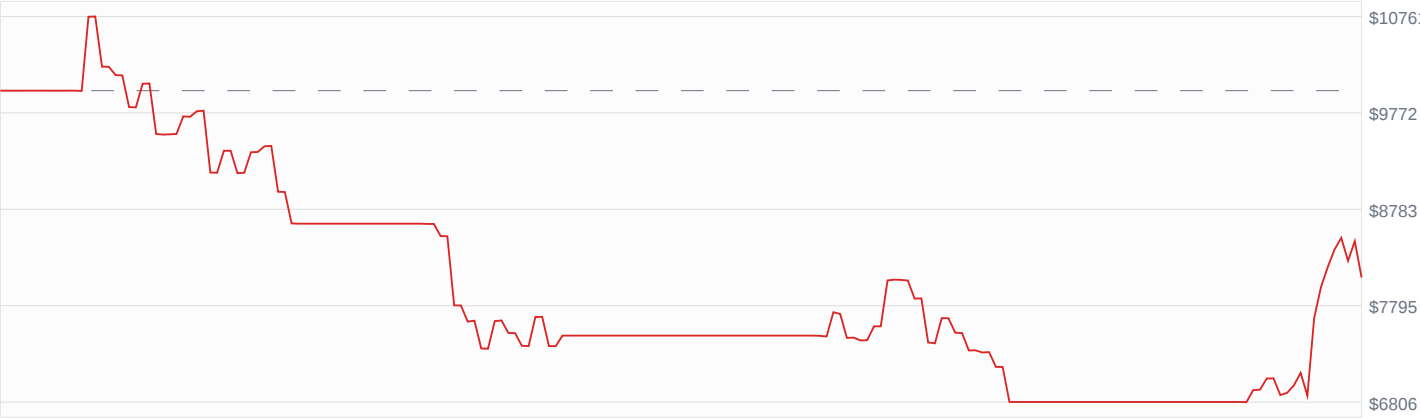




Backtest #45114 · SSRM · SSRM · GG9_ATR_Breakout (auto)

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

EQUITY CURVE202 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