LATINOS TRADING

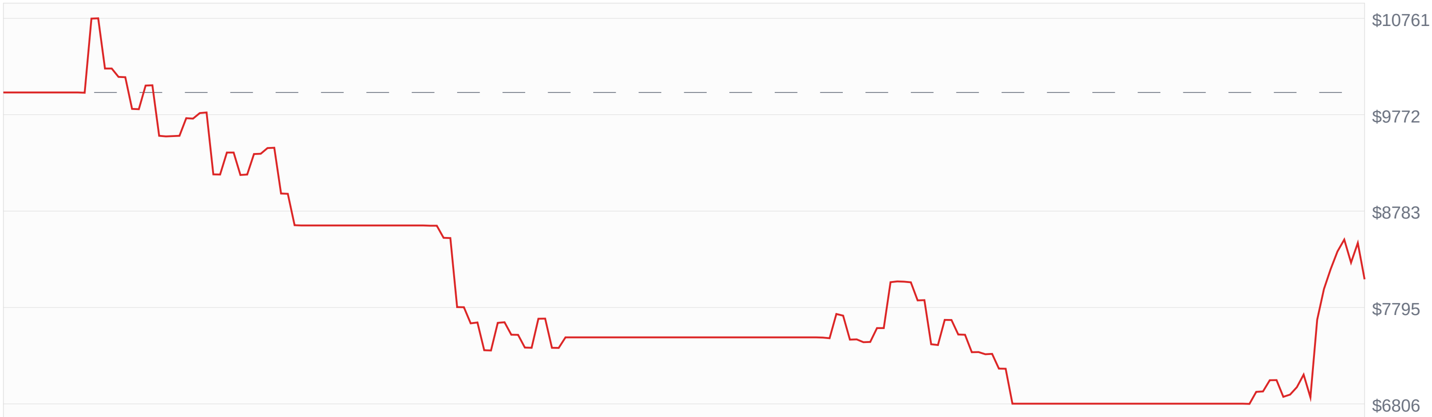
BACKTEST REPORT

Backtest #45115 · SSRM · SSRM · GG9_ATR_Breakout (auto)

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

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SSRM ATR breakout strategy failed to generate alpha, posting a -19.19% ROI and a negative Sharpe ratio of -0.72. The primary weakness was a 25% win rate, which could not offset the deep 36.75% drawdown. With only four total trades, the statistical confidence is negligible, rendering these results insufficient to validate the underlying logic. The strategy likely suffered from poor entry timing or excessive volatility in the SSRM asset class. The immediate next step is to increase the sample size to at least one hundred trades to establish a statistically significant baseline before any further parameter tuning.

ADDITIONAL METRICS

CAGR	**-19.19%**
Sortino Ratio	**-0.52**
Turnover	**6.40x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8083.66**