LATINOS TRADING

BACKTEST REPORT

Backtest #44721 · FCF · FCF · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.41%	1.05	100.0%	-12.19%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The FCF GG9_ATR_Breakout strategy shows a 14.41% ROI and a perfect 100% win rate, but these metrics are statistically insignificant due to only two trades. A Sharpe ratio of 1.05 and a 12.19% drawdown suggest the system captures volatility without confirming a sustainable edge at this sample size. The flawless win rate is likely a result of overfitting or survivorship bias rather than robust alpha generation. Before deploying live capital, you must expand the backtest window or adjust entry filters to generate a statistically meaningful trade history.

ADDITIONAL METRICS

CAGR	**14.41%**
Sortino Ratio	**0.98**
Turnover	**4.18x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11444.52**