

LATINOS TRADING

BACKTEST REPORT



Backtest #55582 · 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 perfect 100% win rate on two trades, but this sample is statistically insignificant and likely overfitted. A Sharpe ratio of 1.05 suggests decent risk-adjusted returns, yet a 12.19% drawdown indicates high volatility exposure typical of breakout setups. Relying on such a small dataset creates false confidence and masks potential regime changes. We must expand the sample by running a longer backtest with more diverse market conditions before deploying live capital.

ADDITIONAL METRICS

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