LATINOS TRADING

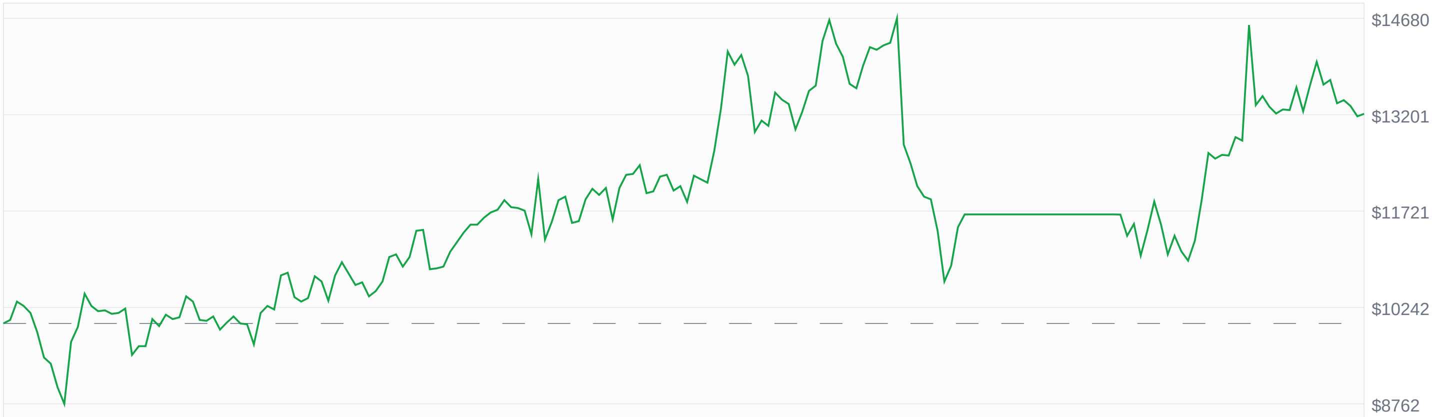
BACKTEST REPORT

Backtest #44022 · BVS · BVS · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+32.10%	0.98	100.0%	-27.51%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +32.10% ROI and perfect win rate are statistically meaningless with only two trades. A Sharpe ratio of 0.98 is unreliable at this sample size, failing to demonstrate robust risk-adjusted performance. The 27.51% max drawdown highlights significant volatility that the current position sizing does not adequately mitigate. You need a minimum of 30 to 50 trades to establish statistical confidence in the ATR breakout logic. Run this strategy on a longer historical period or lower timeframe to generate a sufficient trade count for valid backtesting.

ADDITIONAL METRICS

CAGR	**32.10%**
Sortino Ratio	**0.93**
Turnover	**4.66x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$13214.08**