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**

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