LATINOS TRADING

BACKTEST REPORT

Backtest #44031 · BWFG · BWFG · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.63%	1.96	66.7%	-6.08%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +31.63% ROI and 1.96 Sharpe ratio appear strong, but they are statistically meaningless given only three total trades. A 66.7% win rate and 6.08% max drawdown offer no reliable insight into the strategy's true risk-adjusted performance or consistency. You cannot validate alpha or assess tail risk with such a tiny sample size, making the results pure noise rather than signal. The immediate next step is to expand the backtest window to include at least fifty trades to establish statistical significance. This will reveal whether the ATR breakout logic holds up under varied market conditions or was merely a lucky streak.

ADDITIONAL METRICS

CAGR	**31.63%**
Sortino Ratio	**1.97**
Turnover	**6.54x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13167.30**