LATINOS TRADING

BACKTEST REPORT

Backtest #55024 · BWFG · BWFG · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+28.74%	1.80	66.7%	-6.08%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG9_ATR_Breakout strategy generated a +28.74% return on BWFG with a robust 1.80 Sharpe ratio, yet the 3-trade sample size critically limits statistical confidence. The high win rate of 66.7% and shallow 6.08% drawdown suggest effective volatility filtering, but the lack of trade diversity masks potential regime failures. A single outlier execution likely skewed the positive equity curve, making performance attribution unreliable at this scale. You must validate this approach on a 100+ trade backtest spanning multiple market cycles before live deployment. Re-running the strategy with stricter entry filters or a longer lookback period is the necessary next step to ensure robustness.

ADDITIONAL METRICS

CAGR	**28.74%**
Sortino Ratio	**1.82**
Turnover	**6.51x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12878.04**

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