LATINOS TRADING

BACKTEST REPORT

Backtest #44030 · 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 breakout strategy on BWFG delivered a +31.63% return with a 1.96 Sharpe ratio, yet the statistical significance is negligible due to only three executed trades. A 66.7% win rate appears robust but lacks confidence intervals, suggesting the results could easily reverse with expanded data. The shallow 6.08% drawdown indicates low volatility risk, but the narrow sample prevents generalizing the strategy across varying market regimes. We must expand the backtest lookback period or adjust entry filters to generate enough trade history for reliable performance validation.

ADDITIONAL METRICS

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

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