LATINOS TRADING

BACKTEST REPORT

Backtest #43998 · BFST · BFST · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.02%	0.94	33.3%	-6.54%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The +10.02% ROI and 0.94 Sharpe ratio suggest positive expectancy, but the 33.3% win rate reveals a strategy reliant on large winners to offset frequent losses. With only three total trades, the sample size is statistically insignificant, making the current performance metrics highly susceptible to random variance rather than true alpha. The 6.54% max drawdown is manageable, yet it lacks the depth required to validate the strategy's resilience under sustained adverse market conditions. This limited dataset prevents any reliable inference about the model's long-term stability or risk-adjusted efficiency. Before deploying capital, expand the backtest window to include a minimum of one hundred trades to establish statistical

ADDITIONAL METRICS

CAGR	**10.02%**
Sortino Ratio	**0.76**
Turnover	**6.04x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11005.65**

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