LATINOS TRADING

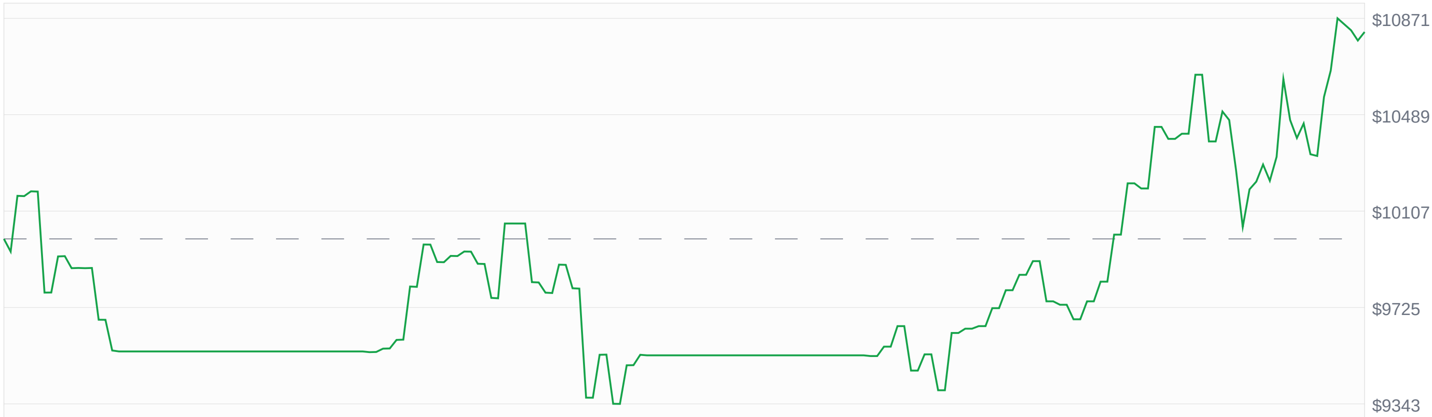
BACKTEST REPORT

Backtest #7841 · BFST · BFST · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.14%	0.75	33.3%	-7.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

BFST's backtest yielded an 8.14% ROI with a 7.75% max drawdown, yet the 33.3% win rate on just three trades lacks statistical significance for institutional adoption. The Sharpe ratio of 0.75 indicates suboptimal risk-adjusted returns relative to volatility, suggesting the strategy captures alpha inconsistently. Given the tiny sample size, results are likely noise rather than signal, rendering confidence intervals meaningless. A robust next step is expanding the backtest window to capture more market regimes and trades to stabilize the win rate and Sharpe metrics. Until the sample size exceeds fifty trades, the strategy remains unproven for live deployment.

ADDITIONAL METRICS

CAGR	**8.14%**
Sortino Ratio	**0.59**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10816.90**

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