LATINOS TRADING

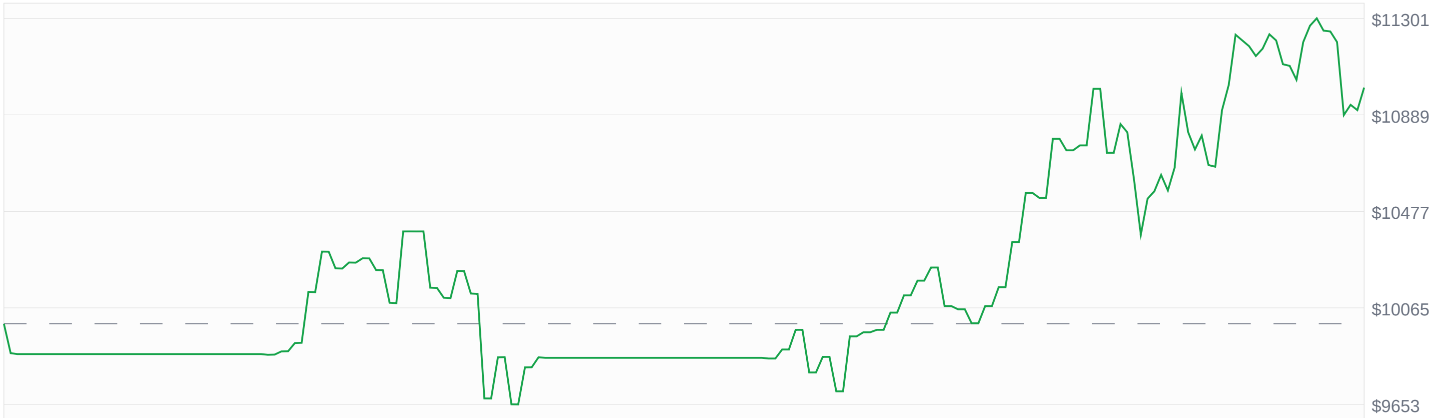
BACKTEST REPORT

Backtest #43996 · 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 strategy generated a +10.02% ROI with a 0.94 Sharpe ratio, indicating decent risk-adjusted returns relative to volatility. However, the 33.3% win rate reveals a low-frequency edge that relies heavily on large winning trades to offset frequent losses. With only three total trades, the sample size is statistically insignificant, making the results prone to high variance and unreliable for predicting future performance. The 6.54% max drawdown is manageable but requires monitoring to ensure it does not escalate during broader market stress. Implement a minimum trade count threshold of at least fifty executions to validate statistical significance before scaling capital.

ADDITIONAL METRICS

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