LATINOS TRADING

BACKTEST REPORT

Backtest #43997 · 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 BFST backtest shows a modest 10% gain driven by three trades, yet the 33% win rate and 0.94 Sharpe suggest the signal logic lacks robustness for institutional deployment. With such a small sample size, statistical significance is absent, making the drawdown and profitability metrics highly susceptible to regime shifts or overfitting. The strategy appears to capture limited upside while failing to consistently identify the majority of profitable moves within the tested timeframe. A concrete next step is to expand the lookback period and test across multiple correlated names to validate whether the stochastic oversold trigger holds outside this single asset.

ADDITIONAL METRICS

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