LATINOS TRADING

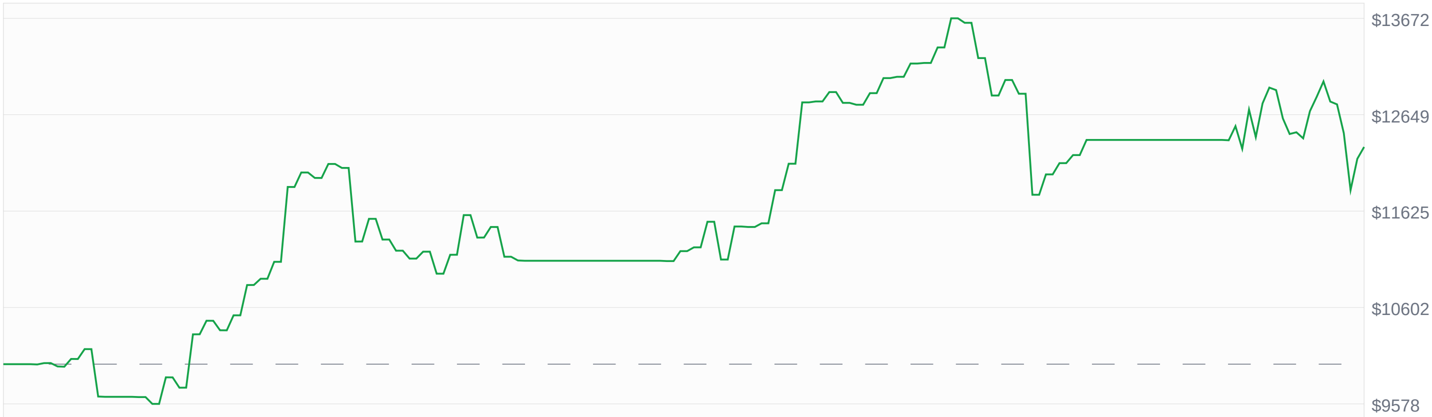
BACKTEST REPORT

Backtest #48570 · BFH · BFH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.02%	1.17	40.0%	-13.70%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BFH backtest shows positive returns but suffers from low statistical significance due to only five trades, which limits confidence in the 40% win rate. While the strategy captures upside with a +23.02% ROI and a 1.17 Sharpe, the 13.70% drawdown indicates substantial volatility risk during the short sample. The approach benefits from oversold conditions but lacks robustness without a larger dataset to validate entry timing. Increasing the trading frequency or testing on a longer historical period is necessary to confirm if the edge persists beyond this limited window.

ADDITIONAL METRICS

CAGR	**23.02%**
Sortino Ratio	**1.02**
Turnover	**10.85x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$12306.16**

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