LATINOS TRADING

BACKTEST REPORT

Backtest #55004 · 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 GG5 Stochastic Oversold backtest yielded a +10.02% ROI but reveals critical flaws with only three trades executed. A 33.3% win rate and 6.54% maximum drawdown suggest the strategy lacks statistical confidence and suffers from low trade frequency. While the positive return is notable, the small sample size makes the 0.94 Sharpe ratio unreliable for live deployment. We must expand the backtest window to validate performance across different market regimes before considering live allocation.

ADDITIONAL METRICS

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