LATINOS TRADING

BACKTEST REPORT

Backtest #40529 · IDT · IDT · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+34.39%	2.12	100.0%	-6.36%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy on IDT achieved a perfect 100% win rate with a 34.39% return, driven by two trades that avoided any drawdown beyond 6.36%. However, a sample size of only two trades yields statistically insignificant results and masks the true probability of failure inherent in Williams %R oversold setups. The high Sharpe ratio of 2.12 appears artificially inflated by the lack of trade frequency rather than robust risk-adjusted performance. To validate the edge, you must expand the backtest horizon to capture multiple market cycles and verify consistency across different volatility regimes. Proceed with caution until the strategy demonstrates profitability over a sufficient number of trades to eliminate survivorship bias.

ADDITIONAL METRICS

CAGR	**34.39%**
Sortino Ratio	**2.09**
Turnover	**4.60x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13442.80**

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