LATINOS TRADING

BACKTEST REPORT

Backtest #41223 · C · C · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.66%	1.40	100.0%	-9.61%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy delivered an 18.66% ROI with a strong 1.40 Sharpe ratio and zero losing trades, indicating high initial profitability. However, the 100% win rate is statistically meaningless with only two trades, offering no reliable confidence in long-term performance. The 9.61% max drawdown suggests moderate risk, but the tiny sample size prevents meaningful assessment of tail risk or strategy robustness. To validate this approach, extend the backtest period to include at least 50 trades across varying market regimes. This will provide sufficient data to determine if the Williams %R oversold signal maintains its edge or merely benefited from short-term luck.

ADDITIONAL METRICS

CAGR	**18.66%**
Sortino Ratio	**1.02**
Turnover	**4.53x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11866.37**