

LATINOS TRADING

BACKTEST REPORT



Backtest #50650 · BY · BY · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.65%	1.49	100.0%	-12.52%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BY backtest shows a 23.65% ROI and perfect 100% win rate, but this result is statistically insignificant due to only two trades. A Sharpe ratio of 1.49 is encouraging yet misleading without a larger sample to confirm consistency. The strategy likely caught a sharp oversold bounce, but the 12.52% drawdown reveals high volatility risk. I will run a new simulation with tighter entry filters and expanded lookback periods to validate robustness.

ADDITIONAL METRICS

CAGR	23.65%
Sortino Ratio	1.44
Turnover	4.36x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12368.47