LATINOS TRADING

BACKTEST REPORT

Backtest #53223 · WSFS · WSFS · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.10%	1.19	66.7%	-5.25%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The WSFS GG7 Williams Oversold backtest shows a +13.10% return with a 66.7% win rate, yet the strategy only executed three trades, rendering the 1.19 Sharpe ratio statistically insignificant. Such a small sample size creates high variance risk where a single outlier trade disproportionately skews performance metrics. The 5.25% max drawdown suggests limited downside control, but without more data points, we cannot confirm consistent edge. To validate this approach, run a broader backtest over a 12-month period with at least 50 trades to stabilize confidence intervals.

ADDITIONAL METRICS

CAGR	**13.10%**
Sortino Ratio	**0.96**
Turnover	**6.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11313.76**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.