LATINOS TRADING

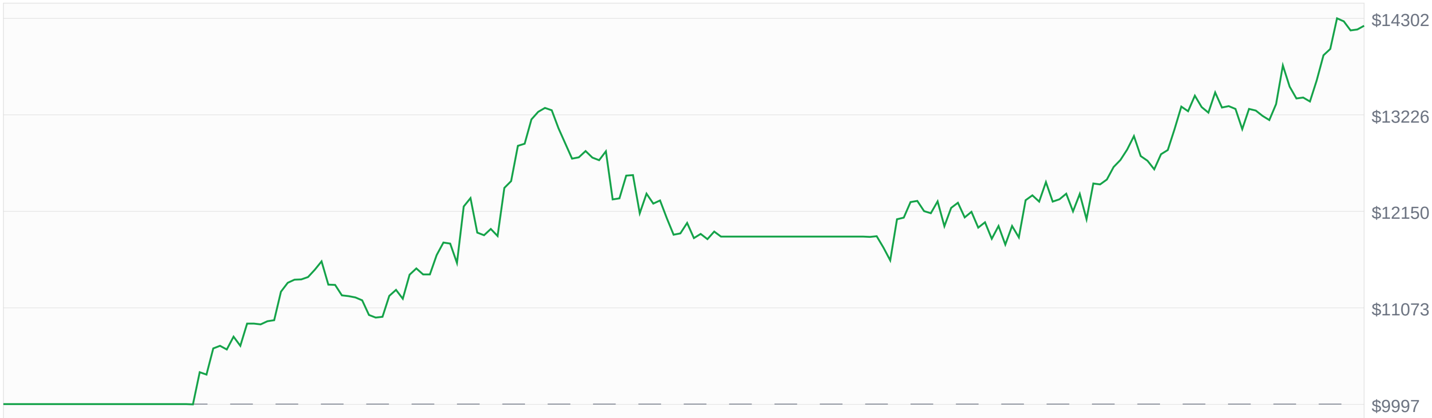
BACKTEST REPORT

Backtest #3766 · OBK · OBK · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+42.15%	2.24	100.0%	-11.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a +42.15% ROI with a 2.24 Sharpe ratio, which initially appears robust, but the sample size of just two trades renders these metrics statistically meaningless. A 100% win rate over two transactions is a classic overfitting artifact, offering no reliable evidence of edge or predictive power. The 11.89% max drawdown is also misleadingly small given the tiny trade count, failing to capture tail risk or regime shifts. To establish any statistical confidence, you must expand the walk-forward analysis to at least 50-100 trades across multiple market regimes. Only then can you determine if the Williams Oversold logic holds genuine alpha or is merely curve-fitted noise.

ADDITIONAL METRICS

CAGR	**42.15%**
Sortino Ratio	**2.26**
Turnover	**4.80x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14219.26**

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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.