

LATINOS TRADING

BACKTEST REPORT



Backtest #3768 · 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 strategy's 100% win rate and high Sharpe ratio of 2.24 mask severe overfitting risks given the tiny sample size of only two trades. While the 42.15% ROI is impressive, the 11.89% max drawdown suggests high volatility that may not persist in live markets. Statistical confidence is negligible due to the lack of data points for robust mean reversion analysis. Relying on this result for capital allocation would be reckless without further validation. The immediate next step is to run a backtest with a larger parameter space and more historical data.

ADDITIONAL METRICS

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