LATINOS TRADING

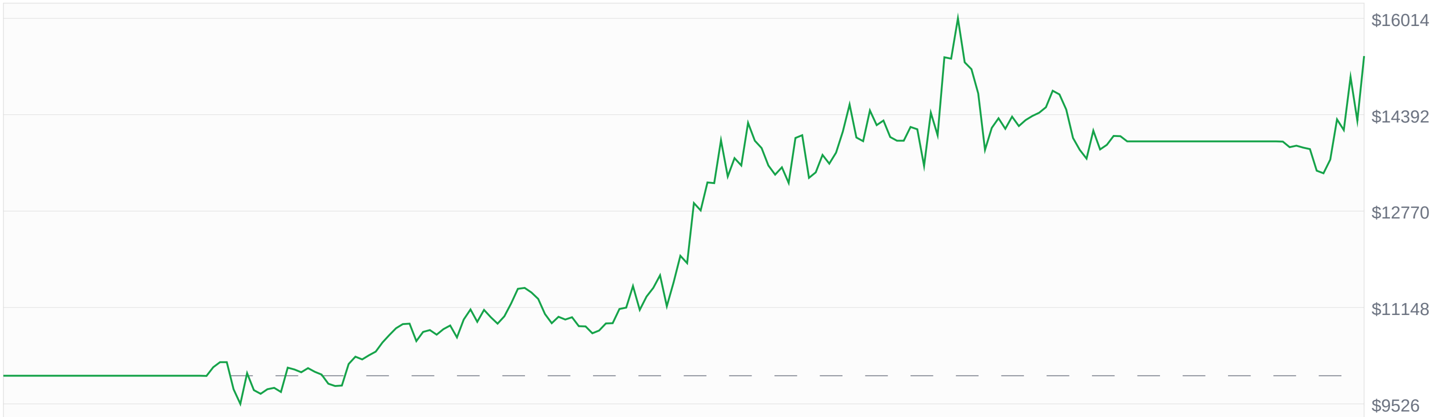
BACKTEST REPORT

Backtest #39143 · ESCA · ESCA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+53.74%	1.69	66.7%	-16.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The ESCA backtest shows strong returns of 53.74% with a Sharpe of 1.69, yet the strategy is statistically fragile due to only three total trades executed. A 66.7% win rate is misleading without a larger sample size to confirm consistency and rule out overfitting on noise. The 16.28% maximum drawdown indicates significant volatility risk during the few active periods, suggesting the Williams %R threshold may be too tight. To validate performance, you must run a longer backtest with expanded parameters to generate a robust equity curve before deploying capital.

ADDITIONAL METRICS

CAGR	**53.74%**
Sortino Ratio	**1.75**
Turnover	**8.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$15378.30**