

LATINOS TRADING

BACKTEST REPORT



Backtest #40252 · 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 Williams %R oversold filter on WSFS generated a statistically insignificant edge with only three trades, yielding a positive 13.10% return and a Sharpe of 1.19. However, the sample size is too small to confirm robustness, and the 66.7% win rate lacks statistical confidence for institutional deployment. The strategy successfully avoided significant drawdowns at 5.25%, yet the lack of frequency prevents reliable risk-adjusted performance verification. You must execute a forward walk-forward analysis with a rolling window to validate if the signal survives out-of-sample data.

ADDITIONAL METRICS

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