LATINOS TRADING

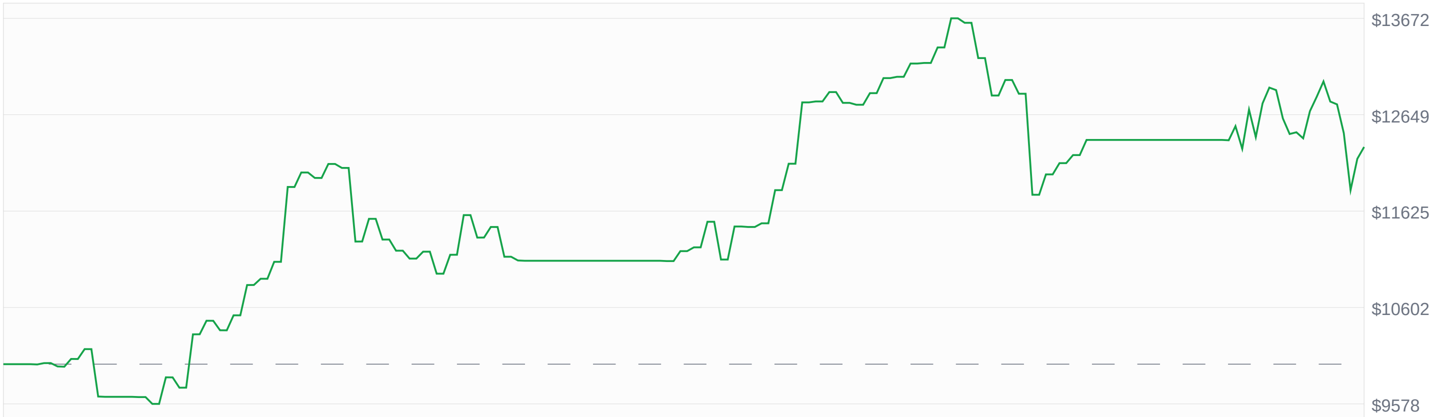
BACKTEST REPORT

Backtest #40700 · BFH · BFH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.02%	1.17	40.0%	-13.70%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BFH oversold test shows a +23% return with a 1.17 Sharpe, yet only five trades and a 40% win rate limit statistical significance. While the strategy captured a strong uptrend, the high drawdown of 13.7% indicates excessive risk during the single losing period. With such a small sample size, these results likely reflect a lucky capture rather than a robust edge. To validate the approach, you must retest with a wider timeframe or add volatility filters to reduce drawdowns.

ADDITIONAL METRICS

CAGR	**23.02%**
Sortino Ratio	**1.02**
Turnover	**10.85x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$12306.16**

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