LATINOS TRADING

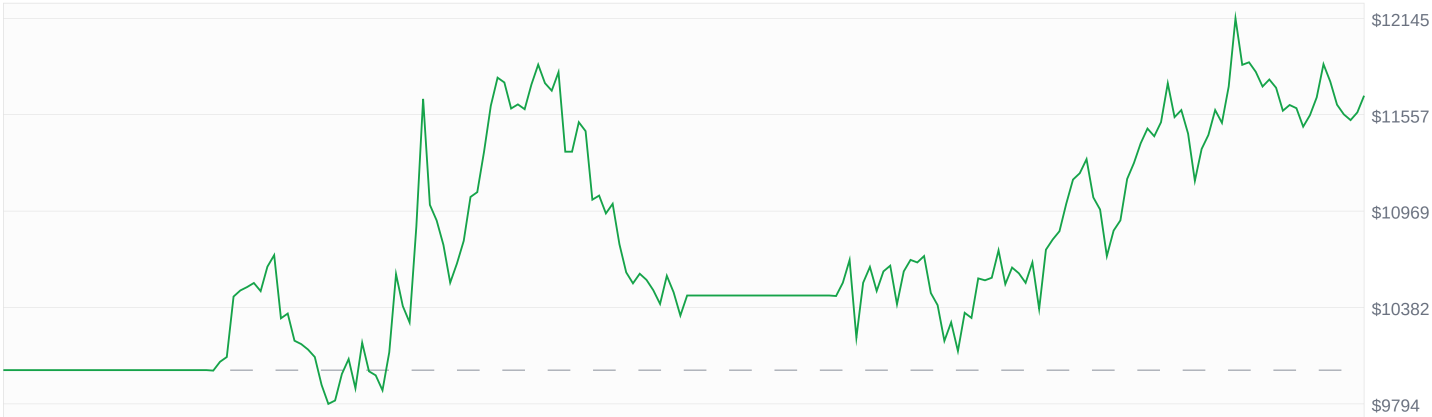
BACKTEST REPORT

Backtest #4466 · HFWA · HFWA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.70%	0.92	100.0%	-14.38%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate is statistically meaningless with only two trades, indicating high overfitting rather than robust edge. Although the ROI of 16.7% looks attractive, the 14.38% max drawdown suggests significant volatility relative to the tiny sample size. A Sharpe ratio of 0.92 implies moderate risk-adjusted returns, but this metric is unreliable when derived from such sparse data points. The strategy lacks statistical confidence and may simply be capturing short-term noise rather than a sustainable market inefficiency. The concrete next step is to backtest this logic on a significantly longer dataset to validate if the edge persists beyond two trades.

ADDITIONAL METRICS

CAGR	**16.70%**
Sortino Ratio	**0.83**
Turnover	**4.26x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11673.04**

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