LATINOS TRADING

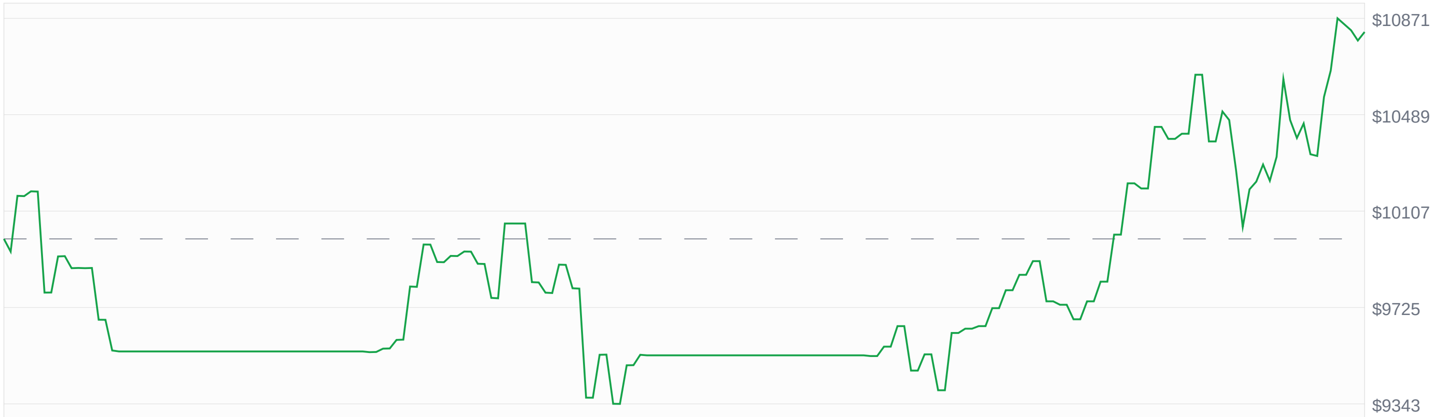
BACKTEST REPORT

Backtest #4752 · BFST · BFST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.14%	0.75	33.3%	-7.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded positive ROI despite a low 33.3% win rate, indicating that the three trades were highly selective and captured significant directional moves. However, the Sharpe ratio of 0.75 and substantial 7.75% drawdown suggest inconsistent risk-adjusted performance that may not survive transaction costs. Statistical confidence is negligible given the tiny sample size of three trades, rendering the results statistically insignificant and prone to outlier bias. To validate robustness, the strategy requires backtesting over a longer horizon with a minimum of twenty trades to establish a reliable edge. Until then, the system should remain in simulation to avoid overfitting to recent market noise.

ADDITIONAL METRICS

CAGR	**8.14%**
Sortino Ratio	**0.59**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10816.90**

Generated 2026-08-14T05:41:27Z · latinostrading.com