LATINOS TRADING

BACKTEST REPORT

Backtest #53442 · BY · BY · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.65%	1.49	100.0%	-12.52%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest shows a perfect 100% win rate on just two trades, but that sample is statistically insignificant and likely overfits the specific market noise of BY. While the +23.65% ROI and 1.49 Sharpe ratio look attractive, the 12.52% maximum drawdown indicates substantial risk concentration when the strategy fails. The strategy's reliance on the Williams %R oscillator clearly captures short-term oversold rebounds, yet it lacks resilience against trending moves. We must expand the test horizon to a minimum of 500 trades to validate whether this high win rate is robust or a statistical fluke.

ADDITIONAL METRICS

CAGR	**23.65%**
Sortino Ratio	**1.44**
Turnover	**4.36x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12368.47**