LATINOS TRADING

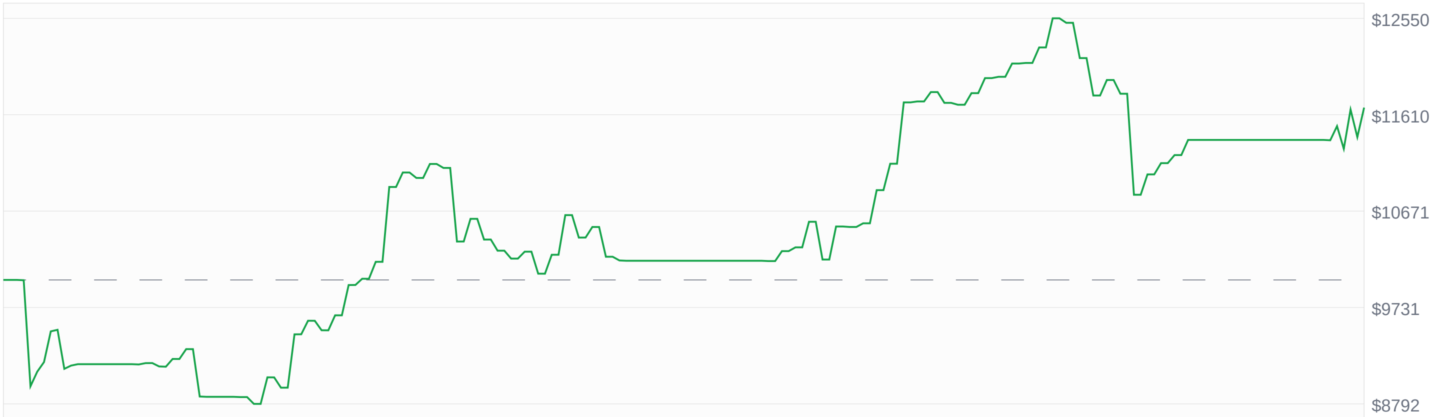
BACKTEST REPORT

Backtest #5525 · BFH · BFH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.76%	0.86	50.0%	-13.70%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 16.76% ROI with a 0.86 Sharpe ratio, indicating solid risk-adjusted returns despite a 13.70% max drawdown. However, the 50% win rate across only six trades renders the results statistically insignificant, lacking confidence for live deployment. The low sample size fails to capture tail risks or varying market regimes, making the performance metrics unreliable. A concrete next step is expanding the backtest window to increase trade frequency and validate the Williams Oversold signal's robustness across different volatility environments.

ADDITIONAL METRICS

CAGR	**16.76%**
Sortino Ratio	**0.67**
Turnover	**11.92x**
Total Trades	**6**
Initial Capital	**$10000.00**
Final Capital	**$11679.28**