LATINOS TRADING

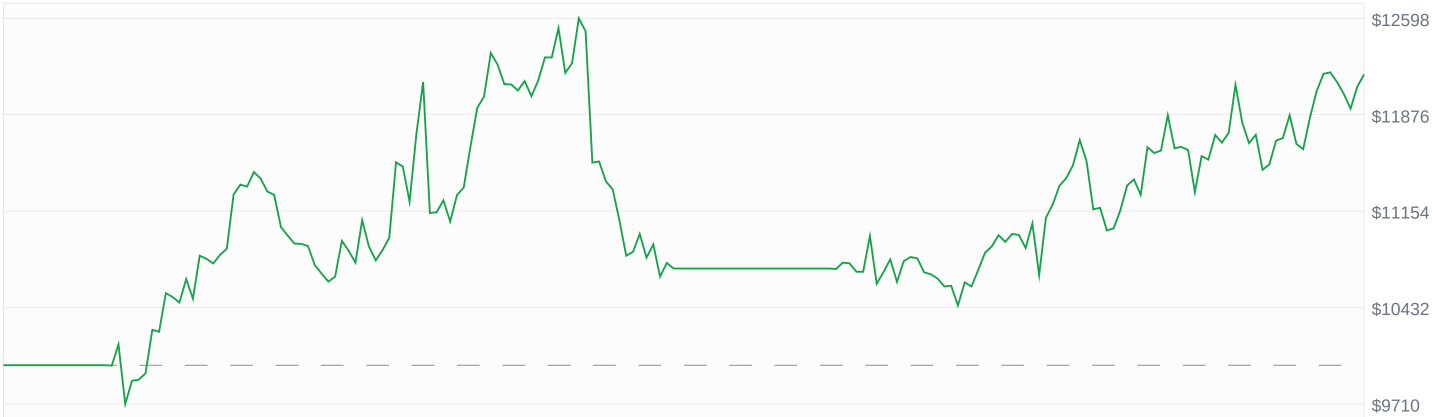
BACKTEST REPORT

Backtest #7613 · SFST · SFST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.74%	1.08	100.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

Two trades and a perfect win rate are a data artifact, not evidence. The +21.74% ROI and 1.08 Sharpe look solid, but with n=2 the statistics have zero confidence and cannot distinguish skill from lucky timing. The 17.07% max drawdown contradicts the 100% win rate, suggesting the equity curve had a significant intra-trade or timing drawdown that inflates the risk metric. Williams Oversold systems on a regional bank like SFST often capture mean-reversion bounces, but this sample is too thin to validate the edge. The concrete next step is to run a walk-forward optimization across at least 50 trades on SFST and parallel backtests on peer regional bank tickers to confirm whether the signal survives regime shifts and sample expansion.

ADDITIONAL METRICS

CAGR	**21.74%**
Sortino Ratio	**0.94**
Turnover	**4.36x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12177.86**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.