LATINOS TRADING

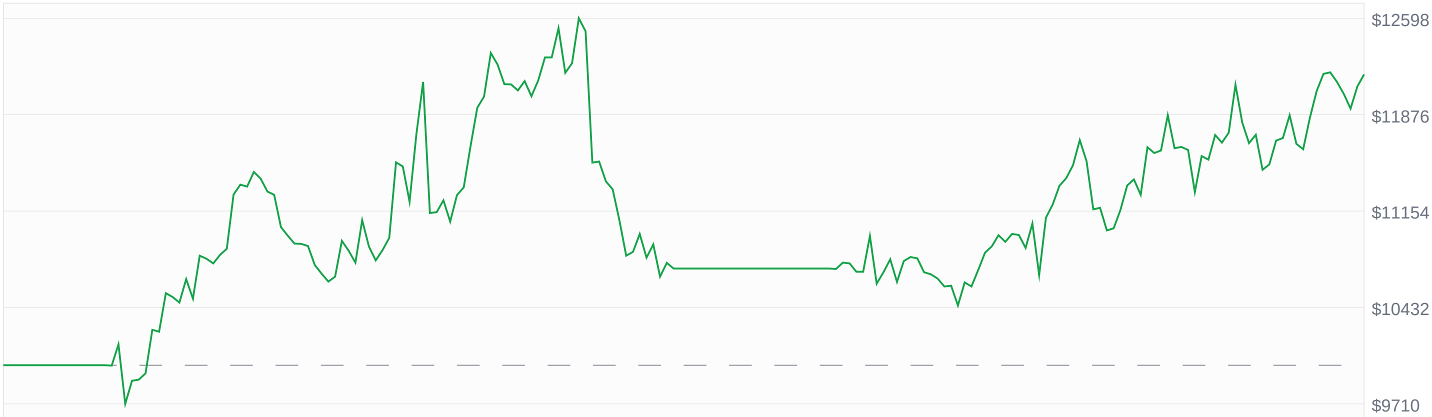
BACKTEST REPORT

Backtest #7615 · 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

The strategy’s 100% win rate and 21.74% ROI are mathematically suspect given only two trades, indicating severe overfitting rather than genuine alpha. While the Sharpe ratio of 1.08 appears respectable, it cannot compensate for the critically small sample size which lacks statistical significance. A 17.07% maximum drawdown suggests high volatility risk that is not adequately penalized by the current metrics. This result is essentially noise, requiring a robust backtest with hundreds of trades to validate the edge. Expand the data window and parameter space to filter out false positives before considering live deployment.

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.