LATINOS TRADING

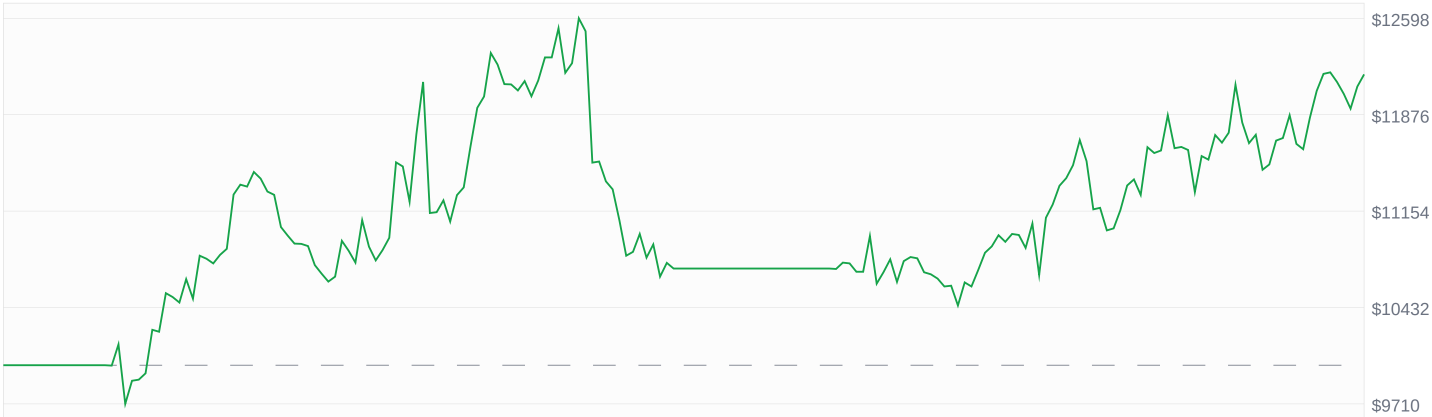
BACKTEST REPORT

Backtest #7621 · 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 100% win rate on just two trades is statistically meaningless and screams overfitting rather than edge. ROI of 21.74% looks attractive, but a 17% max drawdown on a tiny sample size is dangerously high relative to the trade count. The Sharpe ratio of 1.08 is inflated by the small n and cannot be trusted as a signal of sustainable alpha. You need at least 30–50 trades to establish any statistical confidence in this strategy's viability. Run a walk-forward optimization with expanded parameters to test if the edge survives out-of-sample regimes.

ADDITIONAL METRICS

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

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