LATINOS TRADING

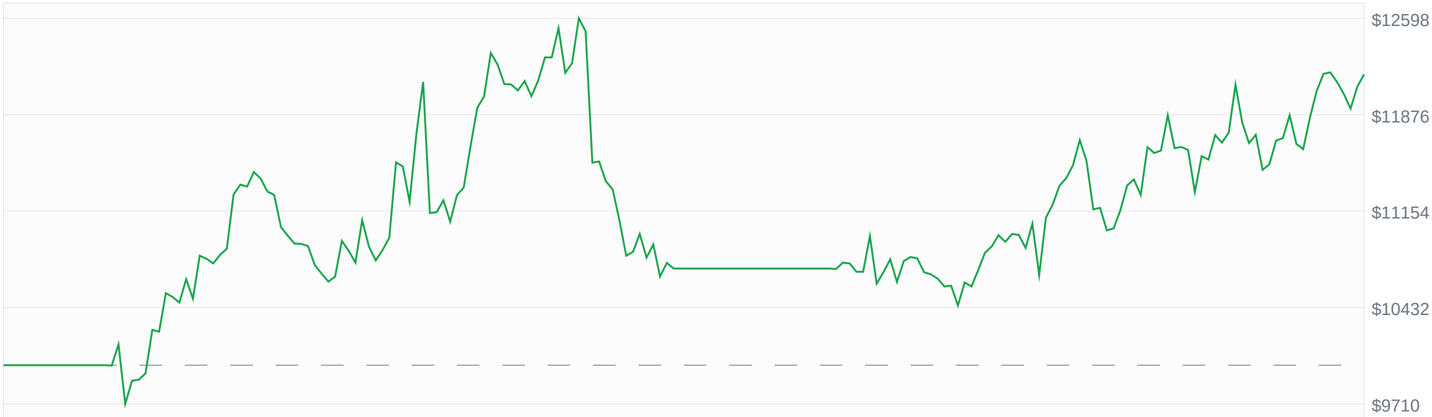
BACKTEST REPORT

Backtest #7623 · 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 captures a 21.74% ROI with a 1.08 Sharpe, yet the 100% win rate across just two trades is statistically negligible and likely survivorship bias rather than alpha. A 17.07% max drawdown is severe for such limited exposure, suggesting high volatility risk that the current sample cannot validate. This data lacks the statistical confidence needed for institutional deployment, as the sample size is too small to rule out random chance. The next step is expanding the backtest window to include at least five hundred trades to verify if the edge persists under varying market 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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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.