LATINOS TRADING

BACKTEST REPORT

Backtest #50500 · HFWA · HFWA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.88%	0.62	100.0%	-7.70%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HFWA backtest shows a perfect 100% win rate with an 8.88% ROI, yet this statistical significance is negligible given only two trades in the sample. A Sharpe ratio of 0.62 and a 7.70% drawdown indicate high volatility and insufficient robustness for institutional deployment. We must expand the dataset to validate whether the GG7 Williams oversold signal survives different market regimes. Next, run a forward simulation with tightened stop-losses to confirm risk-adjusted returns. This approach ensures we do not optimize around a tiny, non-representative sample size.

ADDITIONAL METRICS

CAGR	**8.88%**
Sortino Ratio	**0.43**
Turnover	**4.09x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10887.64**

Generated 2026-09-01T09:17:01Z · latinostrading.com

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.