LATINOS TRADING

BACKTEST REPORT

Backtest #50650 · BY · BY · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.65%	1.49	100.0%	-12.52%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The BY backtest shows a 23.65% ROI and perfect 100% win rate, but this result is statistically insignificant due to only two trades. A Sharpe ratio of 1.49 is encouraging yet misleading without a larger sample to confirm consistency. The strategy likely caught a sharp oversold bounce, but the 12.52% drawdown reveals high volatility risk. I will run a new simulation with tighter entry filters and expanded lookback periods to validate robustness.

ADDITIONAL METRICS

CAGR	**23.65%**
Sortino Ratio	**1.44**
Turnover	**4.36x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12368.47**

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