LATINOS TRADING

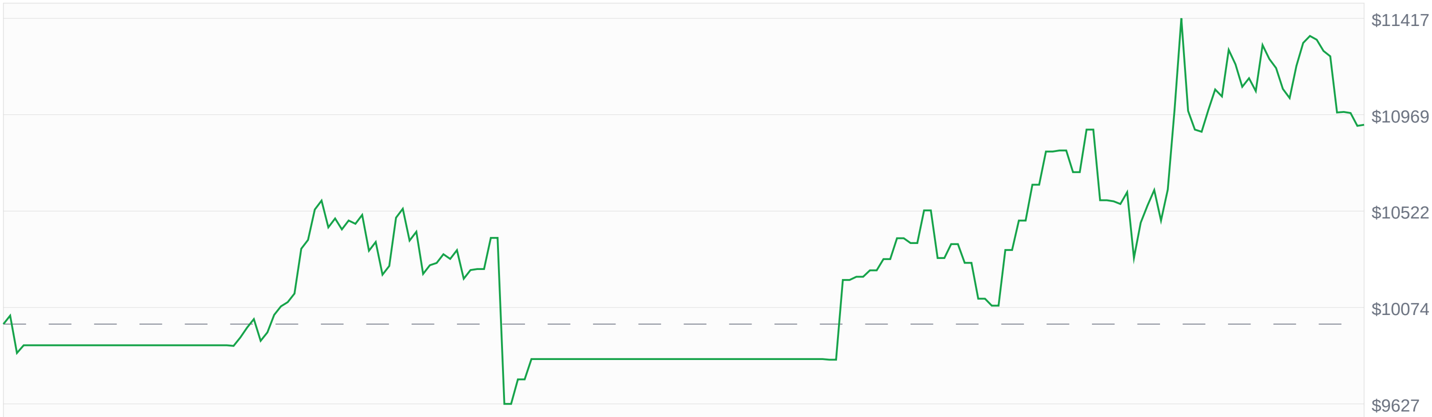
BACKTEST REPORT

Backtest #40477 · SPFI · SPFI · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.19%	0.75	33.3%	-8.27%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The SPFI GG7_Williams_Oversold backtest shows a +9.19% ROI on a sample of only three trades, rendering the 0.75 Sharpe ratio statistically insignificant and the 33.3% win rate unreliable. While the strategy captured upside during oversold conditions, it failed to filter false signals effectively, leading to an 8.27% maximum drawdown that outweighs the limited gains. We must expand the sample size before trusting these metrics as indicative of true strategy performance. Next, retest the logic on a broader timeframe or add volume confirmation to reduce false entries.

ADDITIONAL METRICS

CAGR	9.19%
Sortino Ratio	0.52
Turnover	6.04x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$10922.32

Generated 2026-08-31T21:12:14Z · latinostrading.com