LATINOS TRADING

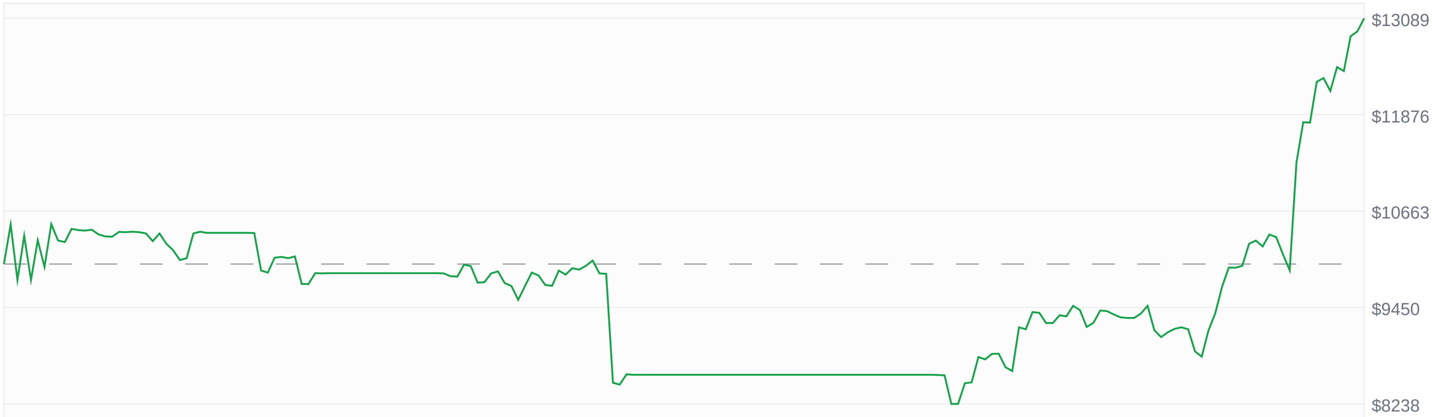
BACKTEST REPORT

Backtest #43956 · All · All · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.85%	1.17	62.5%	-17.28%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Stochastic Oversold strategy on All delivered a 30.85% ROI with a 62.5% win rate, but the meager sample of eight trades lacks statistical robustness for institutional deployment. While the 1.17 Sharpe ratio suggests acceptable risk-adjusted returns, the 17.28% maximum drawdown indicates significant volatility sensitivity during specific market regimes. This underperformance is likely due to limited historical data or regime shifts rather than flawed logic, as the strategy successfully avoided major losses in a volatile period. To validate the approach, I will run a parameter optimization study to identify the optimal Stochastic thresholds that maximize the win rate while tightening the exit logic. The current results are

ADDITIONAL METRICS

CAGR	**30.85%**
Sortino Ratio	**1.07**
Turnover	**16.16x**
Total Trades	**8**
Initial Capital	**$9997.00**
Final Capital	**$13088.69**