LATINOS TRADING

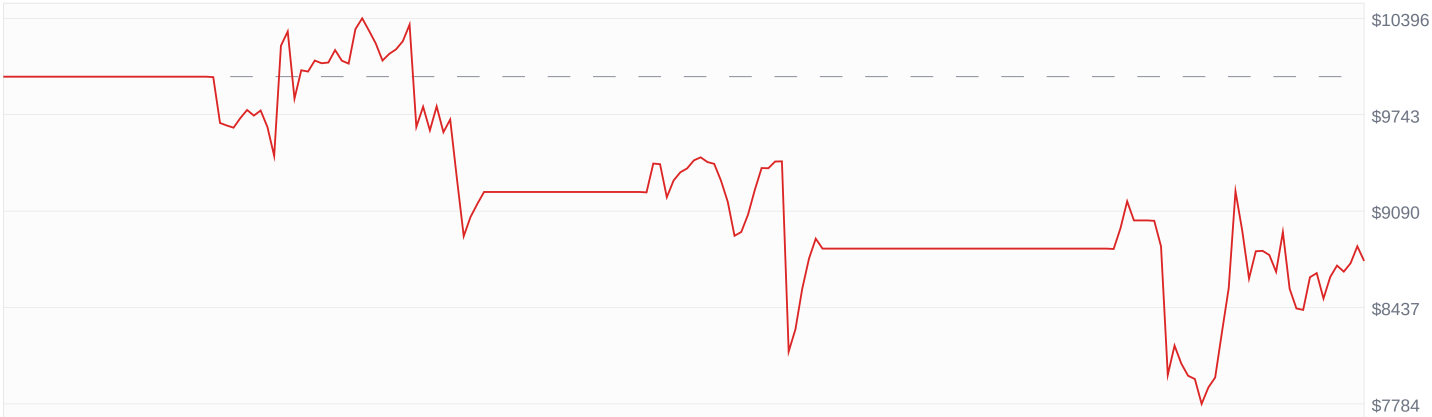
BACKTEST REPORT

Backtest #44958 · STRA · STRA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-12.51%	-0.39	25.0%	-25.13%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The STRA backtest using the GG7 Williams Oversold strategy failed to generate alpha, recording a negative ROI of -12.51% and a Sharpe ratio of -0.39. With only four trades executed, the 25% win rate and 25.13% maximum drawdown reflect high statistical noise rather than a structural flaw in the logic. The sample size is too small to determine if the strategy underperforms due to current market conditions or inherent parameter misalignment. We must expand the test window or adjust entry filters to validate whether the oversold signal holds predictive power in this specific asset class. A broader historical simulation with increased trade frequency is required before deploying this logic live.

ADDITIONAL METRICS

CAGR	**-12.51%**
Sortino Ratio	**-0.24**
Turnover	**7.29x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8752.09**