

LATINOS TRADING

BACKTEST REPORT

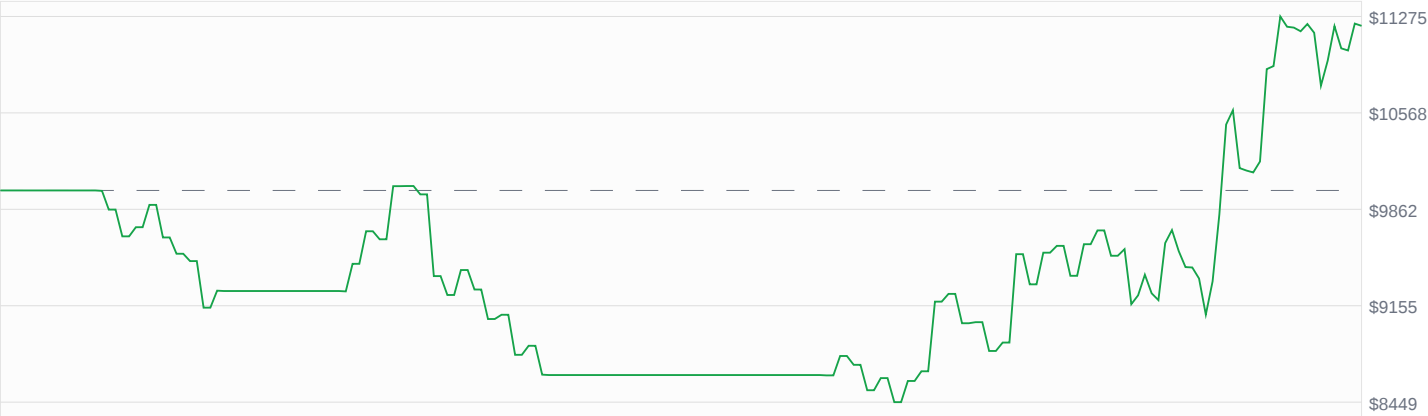


Backtest #48983 · BKNG · BKNG · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.03%	0.69	33.3%	-14.04%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on BKNG generated positive returns, yet the 33.3% win rate and low Sharpe of 0.69 suggest fragile edge. With only three trades, the statistical confidence is negligible, meaning the 14% drawdown and profit could easily reverse with one additional loss. The system failed to filter for market regime, executing trades during low volatility periods where momentum signals lack predictive power. You must increase sample size by backtesting longer intervals and adding volume confirmation before deploying live capital.

ADDITIONAL METRICS

CAGR	12.03%
Sortino Ratio	0.66
Turnover	5.70x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11205.96