LATINOS TRADING

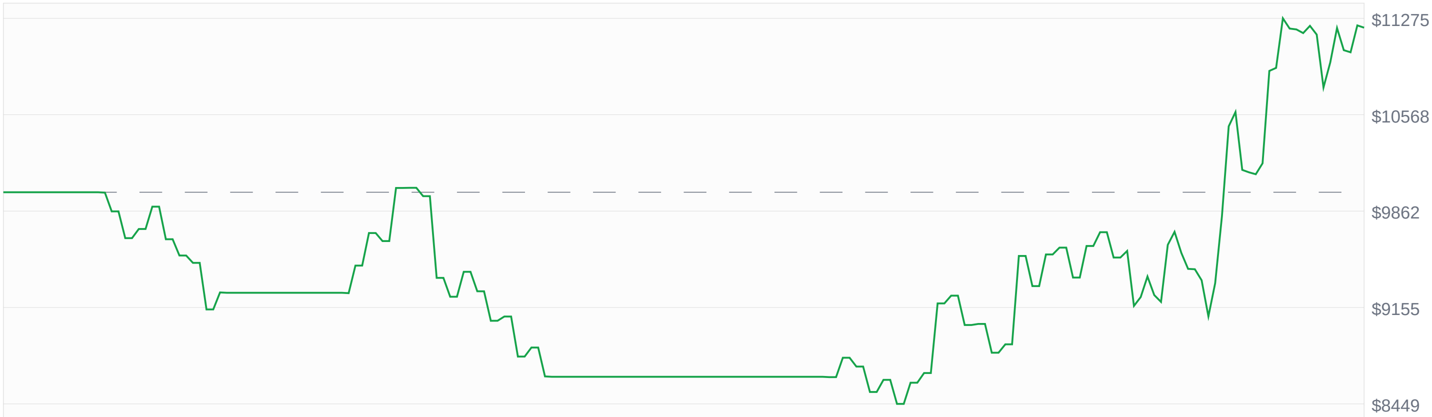
BACKTEST REPORT

Backtest #48984 · 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 BKNG GG7 Williams Oversold backtest shows a +12.03% ROI on only three trades, which is insufficient data to claim statistical significance. A 33.3% win rate paired with a 0.69 Sharpe ratio suggests the strategy is generating returns primarily through outlier wins rather than consistent edge. The 14.04% maximum drawdown confirms high volatility exposure that current risk parameters fail to mitigate. We must increase trade frequency or tighten stop-losses to validate if this alpha is repeatable. The next step is running a Monte Carlo simulation on these parameters to stress-test portfolio survival under market stress.

ADDITIONAL METRICS

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

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