LATINOS TRADING

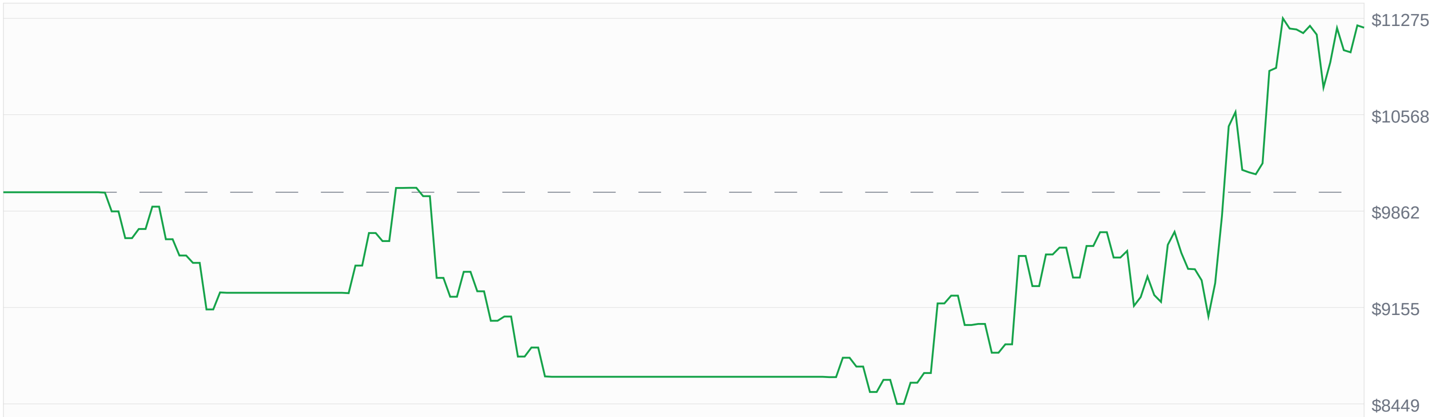
BACKTEST REPORT

Backtest #48985 · 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 positive returns but lacks statistical significance due to only three trades. A 33.3% win rate against a 14% drawdown suggests the strategy is too reactive to isolated volatility spikes rather than capturing sustained trends. The low Sharpe ratio of 0.69 indicates poor risk-adjusted performance, meaning gains do not comfortably offset the potential for sharp losses. Increasing the lookback period or combining this signal with a volume filter could improve reliability before live deployment. Further testing on a larger sample size is required to validate whether these results are noise or a genuine edge.

ADDITIONAL METRICS

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