LATINOS TRADING

BACKTEST REPORT

Backtest #50402 · WSFS · WSFS · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.10%	1.19	66.7%	-5.25%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on WSFS delivered a modest 13.1% ROI with a 66.7% win rate, yet the sample size of only three trades creates a statistically insignificant result where noise easily masquerades as alpha. While the strategy successfully navigated a 5.25% maximum drawdown and achieved a respectable Sharpe ratio of 1.19, the low trade frequency makes these metrics highly volatile and unreliable for live deployment. We cannot confirm robustness or edge without expanding the sample through a longer historical backtest or a different timeframe to filter out random outliers. The immediate next step is to run a multi-year backtest on the same parameters to validate whether the entry logic holds up beyond this short-term anomaly.

ADDITIONAL METRICS

CAGR	**13.10%**
Sortino Ratio	**0.96**
Turnover	**6.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11313.76**