LATINOS TRADING

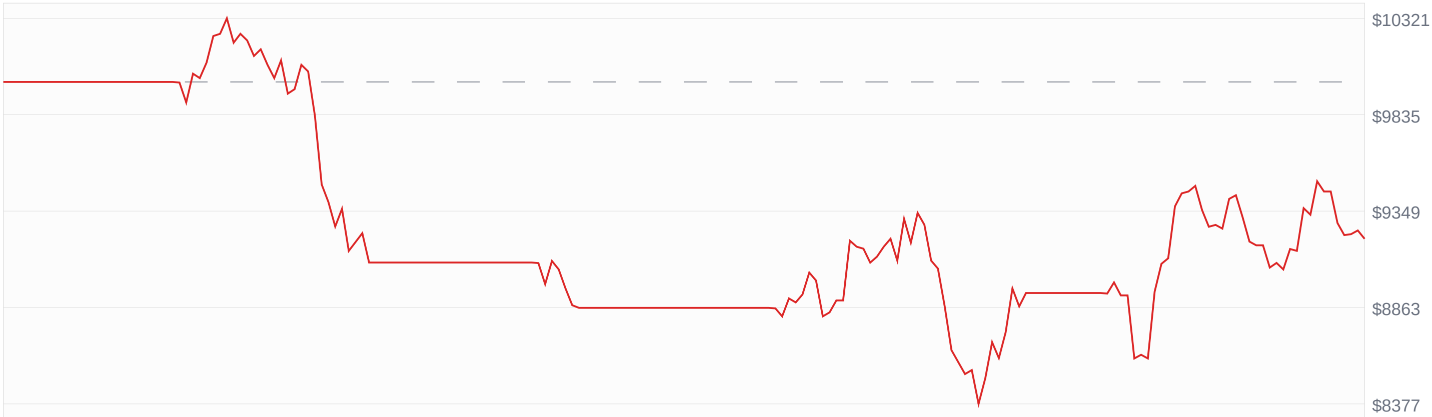
BACKTEST REPORT

Backtest #50743 · GNW · GNW · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-7.94%	-0.60	50.0%	-18.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GNW strategy utilizing the Williams %R oversold condition underperformed, delivering a -7.94% ROI and a negative Sharpe ratio of -0.60. With only four trades executed, the sample size is statistically insufficient to validate the system or attribute losses to structural flaws rather than noise. The 50% win rate suggests a lack of directional bias, while the 18.84% maximum drawdown indicates poor risk containment during adverse market moves. I recommend increasing the historical simulation window to at least 500 trades before deploying live capital to achieve meaningful confidence intervals.

ADDITIONAL METRICS

CAGR	**-7.94%**
Sortino Ratio	**-0.46**
Turnover	**7.30x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9209.13**

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