LATINOS TRADING

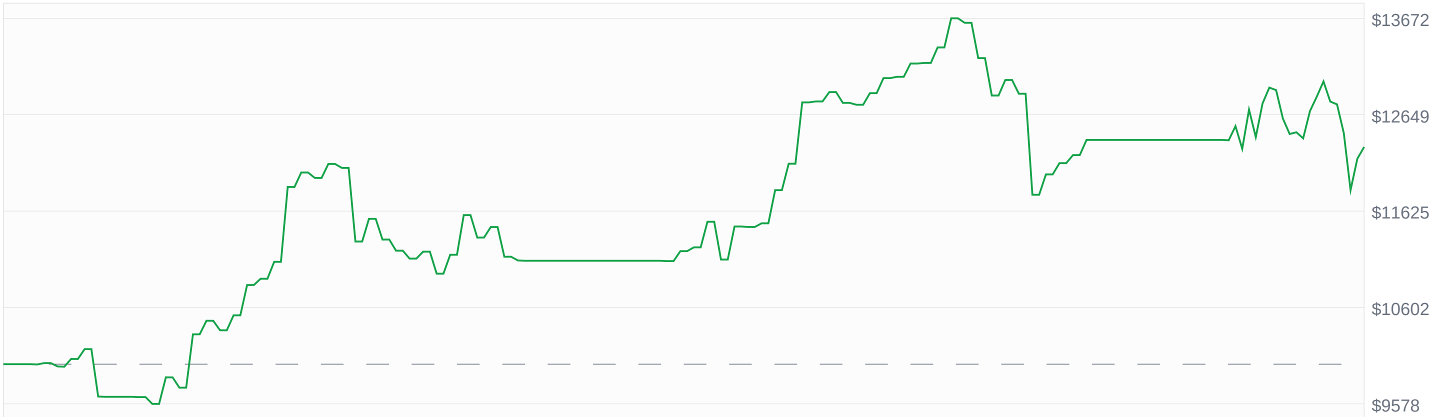
BACKTEST REPORT

Backtest #52366 · BFH · BFH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.02%	1.17	40.0%	-13.70%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BFH GG7 Williams oversold backtest yielded a +23.02% ROI, yet the 40% win rate and 13.70% drawdown suggest a fragile edge driven by only five trades. Such a small sample size statistically fails to validate the strategy, as a single outlier could easily skew these metrics. The high drawdown relative to returns indicates that the model may be capturing noise rather than a persistent trend. Before live deployment, we must expand the data window or adjust parameters to verify if the signal holds outside this limited period.

ADDITIONAL METRICS

CAGR	**23.02%**
Sortino Ratio	**1.02**
Turnover	**10.85x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$12306.16**