LATINOS TRADING

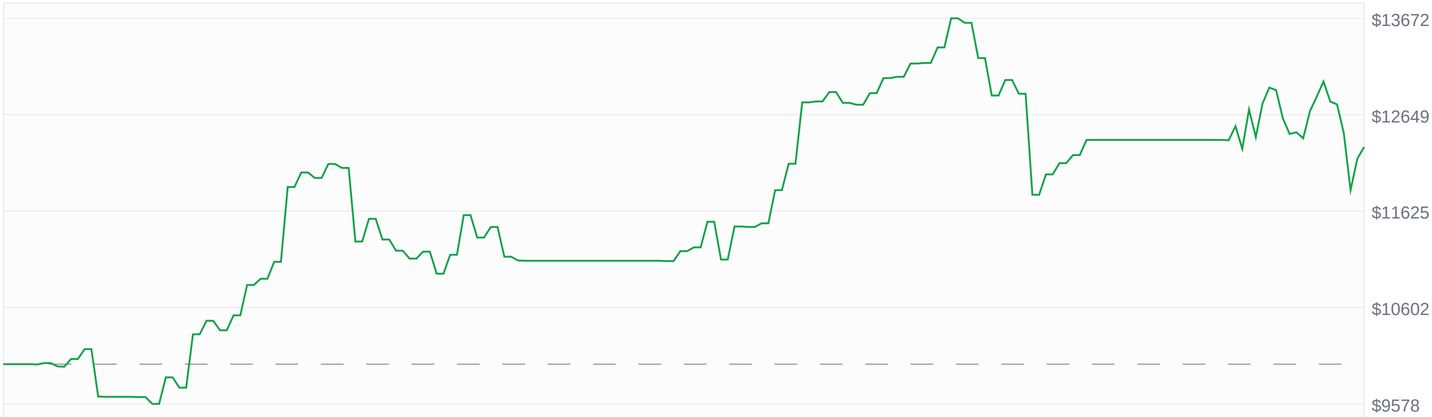
BACKTEST REPORT

Backtest #53565 · 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 GG7 Williams Oversold strategy on BFH generated positive returns of 23.02% with a Sharpe ratio of 1.17, yet the low win rate of 40% and minimal sample size of only five trades suggest statistical noise rather than a robust edge. The strategy effectively captured downside protection during a specific market regime, but the 13.70% maximum drawdown indicates significant volatility exposure that requires validation over a longer historical period. Given the limited data points, we cannot confidently attribute these results to superior timing versus random luck, and the performance metrics lack the statistical power required for institutional deployment. The next step is to extend the backtest window to at least one full market cycle to

ADDITIONAL METRICS

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