LATINOS TRADING

BACKTEST REPORT

Backtest #40247 · VRSN · VRSN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-14.19%	-0.73	33.3%	-23.15%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on VRSN produced a negative ROI of -14.19% with a Sharpe ratio of -0.73, indicating a poor risk-adjusted performance. The sample size of only three trades lacks statistical power, rendering the 33.3% win rate and 23.15% drawdown insignificant for generalizing strategy viability. This underperformance likely stems from misaligned parameters or insufficient volatility filtering in a sideways market. Immediate action requires expanding the sample size through longer historical windows or adjusting entry thresholds to reduce false signals. Without further optimization, the strategy fails to meet institutional standards for capital preservation.

ADDITIONAL METRICS

CAGR	**-14.19%**
Sortino Ratio	**-0.43**
Turnover	**5.41x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8584.05**