LATINOS TRADING

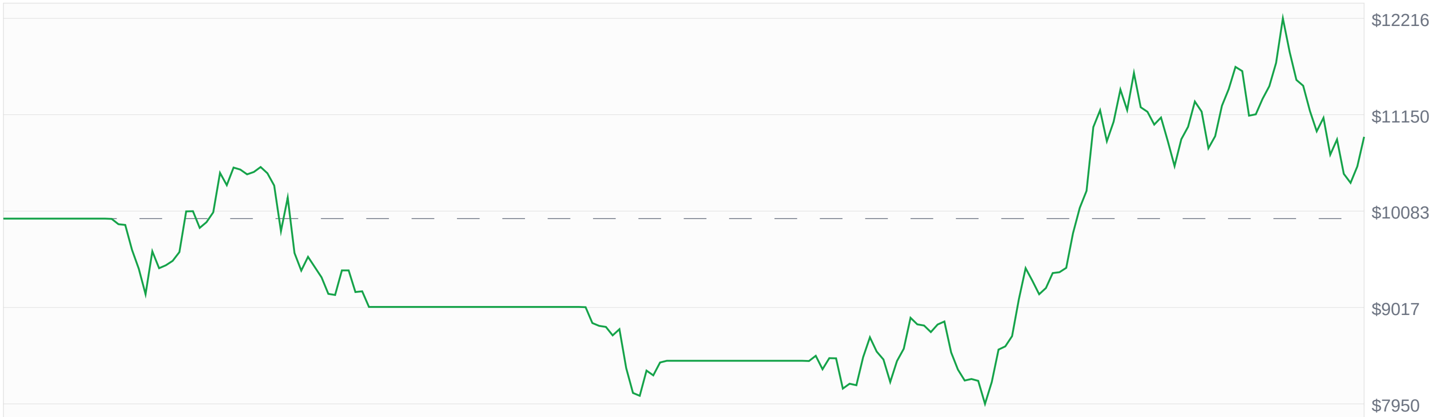
BACKTEST REPORT

Backtest #40289 · SKWD · SKWD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.01%	0.50	33.3%	-21.45%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams oversold strategy on SKWD generated +9.01% ROI but failed due to a low win rate of 33.3% and a significant 21.45% drawdown across only three trades. The Sharpe ratio of 0.50 indicates poor risk-adjusted returns, suggesting the strategy is too sensitive to random noise with insufficient statistical confidence for institutional deployment. This sample size is too small to validate the edge, as the results likely reflect overfitting rather than a robust market inefficiency. The next logical step is to backtest the same logic on a different timeframe or asset class to isolate whether the failure stems from SKWD's volatility or the indicator's parameters.

ADDITIONAL METRICS

CAGR	9.01%
Sortino Ratio	0.44
Turnover	5.58x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$10904.72

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