LATINOS TRADING

BACKTEST REPORT

Backtest #4402 · 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 strategy failed with a -14.19% ROI and 23.15% drawdown, driven by a 33.3% win rate across only three trades, rendering the Sharpe of -0.73 statistically irrelevant due to the tiny sample size. The negative expectancy indicates the Williams %R oversold signals generated false entries without sufficient confirmation, causing rapid capital erosion. With n=3, there is zero statistical confidence in the edge, suggesting the logic is either flawed or the market regime is unsuitable. You must expand the backtest period to thousands of trades to establish a valid baseline before considering any adjustments.

ADDITIONAL METRICS

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

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