

LATINOS TRADING

BACKTEST REPORT

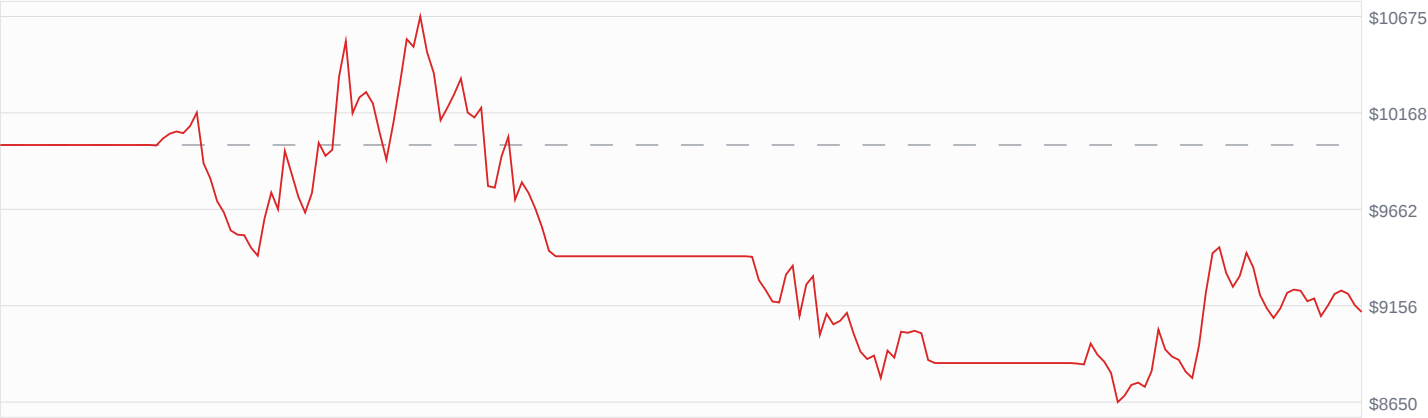


Backtest #50405 · TOWN · TOWN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.79%	-0.59	33.3%	-18.97%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The TOWN backtest using the Williams %R oversold strategy failed catastrophically, delivering an -8.79% ROI and a negative Sharpe ratio of -0.59. With only three trades executed, the 33.3% win rate is statistically insignificant and likely reflects random noise rather than a reliable edge. The strategy suffered a severe 18.97% maximum drawdown, indicating poor risk management and a high susceptibility to false breakouts in this specific asset. No valid conclusion can be drawn from such a tiny sample size, as the results lack any statistical confidence. The immediate next step is to expand the lookback period or switch to a different volatility-adjusted oscillator to filter out these low-quality entries.

ADDITIONAL METRICS

CAGR	-8.79%
Sortino Ratio	-0.50
Turnover	5.57x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9123.56