LATINOS TRADING

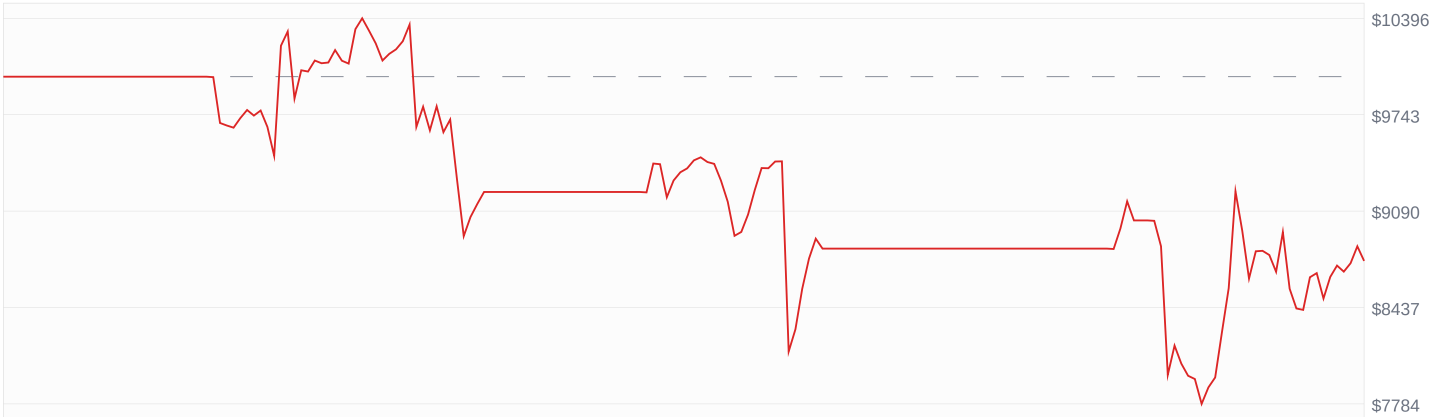
BACKTEST REPORT

Backtest #55750 · STRA · STRA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-12.51%	-0.39	25.0%	-25.13%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The STRA backtest reveals a strategy failure where a 25% win rate and a Sharpe ratio of -0.39 indicate severe underperformance against the risk-free rate. With only four trades, statistical significance is absent, rendering the -12.51% ROI and 25% drawdown unreliable as a predictor of future behavior. The GG7 Williams Oversold filter likely entered positions too late during downtrends, resulting in premature exits or missed reversals. We must increase the sample size by widening the test window or adding volume filters to validate the signal logic before deployment.

ADDITIONAL METRICS

CAGR	-12.51%
Sortino Ratio	-0.24
Turnover	7.29x
Total Trades	4
Initial Capital	$10000.00
Final Capital	$8752.09

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