LATINOS TRADING

BACKTEST REPORT

Backtest #7220 · BKNG · BKNG · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.33%	0.19	33.3%	-14.96%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The BKNG Williams Oversold strategy yielded a modest 1.33% ROI but suffered a severe 14.96% drawdown, exposing the portfolio to disproportionate risk relative to returns. A Sharpe ratio of 0.19 confirms poor risk-adjusted performance, indicating the strategy barely compensates for volatility. With only three trades, the 33.3% win rate lacks statistical significance, making any observed edge indistinguishable from random noise. Relying on such a tiny sample size for live deployment is statistically reckless and prone to overfitting artifacts. The immediate next step is to expand the backtest window to generate a sample size of at least fifty trades to validate the signal's true predictive power.

ADDITIONAL METRICS

CAGR	**1.33%**
Sortino Ratio	**0.16**
Turnover	**5.60x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10135.88**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.