LATINOS TRADING

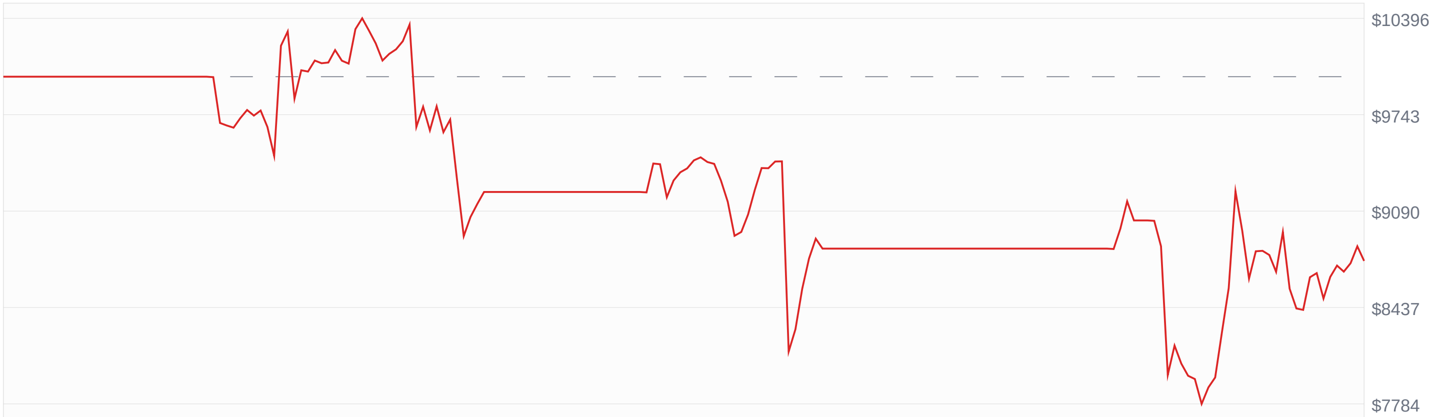
BACKTEST REPORT

Backtest #55749 · 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 on the GG7 Williams indicator produced a -12.51% return with a negative Sharpe ratio, indicating the strategy failed to capture upside while suffering significant losses. With only four trades executed, the statistical sample is too small to validate the 25% win rate, making the observed -25.13% drawdown a high-variance outlier rather than a reliable risk metric. The strategy clearly struggled in the current market regime, likely due to overfitting to oversold conditions that did not align with STRA's recent price action. We must avoid deploying this logic live until more data confirms its robustness across different market cycles. The immediate next step is to run a new simulation with a minimum trade filter to ensure we capture

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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