LATINOS TRADING

BACKTEST REPORT

Backtest #28816 · UMBF · UMBF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.11%	1.13	50.0%	-9.68%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The +15.11% ROI and 1.13 Sharpe ratio indicate strong risk-adjusted returns, but the 50% win rate on only two trades renders the strategy statistically insignificant. A 9.68% max drawdown is notable, yet the tiny sample size fails to validate the edge or robustness of the Williams Oversold signals. Without further data, the performance is indistinguishable from random variance, posing high uncertainty for live deployment.

ADDITIONAL METRICS

CAGR	**15.11%**
Sortino Ratio	**0.92**
Turnover	**3.93x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11514.31**