LATINOS TRADING

BACKTEST REPORT

Backtest #34792 · UMBF · UMBF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.82%	0.96	50.0%	-8.52%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UMBF backtest shows a superficially positive ROI of +12.82% and a moderate Sharpe ratio of 0.96, but the 50% win rate and limited sample size of only two trades render the statistical signal unreliable. The strategy's reliance on the Williams %R oscillator in an oversold condition appears to have failed to capture enough directional momentum to overcome transaction costs, resulting in a manageable yet unconvincing drawdown of 8.52%. Given such a sparse dataset, any conclusion regarding the strategy's robustness is speculative rather than empirical, highlighting a critical lack of statistical significance. The next concrete step is to re-run the simulation on a wider historical timeframe to accumulate sufficient trade data for

ADDITIONAL METRICS

CAGR	**12.82%**
Sortino Ratio	**0.77**
Turnover	**3.93x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11285.46**

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