LATINOS TRADING

BACKTEST REPORT

Backtest #34793 · 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 +12.82% return with a 50% win rate, yet the statistical significance is negligible due to only two trades. The low trade count prevents reliable assessment of the 0.96 Sharpe ratio or the 8.52% drawdown, creating high uncertainty around the strategy's true risk profile. While the GG7 Williams Oversold filter may have captured short-term volatility, the sample size is insufficient to confirm robustness across different market regimes. The next step is to execute a walk-forward analysis on a longer historical dataset to validate if these results persist under varying volatility conditions.

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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