LATINOS TRADING

BACKTEST REPORT

Backtest #40297 · ARB/USD · ARB/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.53%	-0.60	0.0%	-35.11%

EQUITY CURVE

119 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ARB/USD Williams Oversold backtest is statistically void due to only two trades and a zero percent win rate, confirming a complete failure of the mean reversion logic in this asset class. The negative thirteen point five percent return and thirty-five percent drawdown highlight severe downside exposure with no protective edge. A negative Sharpe ratio of minus zero point six indicates returns are worse than holding cash, rendering the strategy unviable. This small sample size offers zero statistical confidence in any predictive power, suggesting the signal is noise rather than alpha. The immediate next step is to discard this specific parameter set and test volatility-adjusted entry thresholds to filter out low-liquidity chop before any further

ADDITIONAL METRICS

CAGR	**-19.49%**
Sortino Ratio	**-0.50**
Turnover	**5.56x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$8649.58**

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