LATINOS TRADING

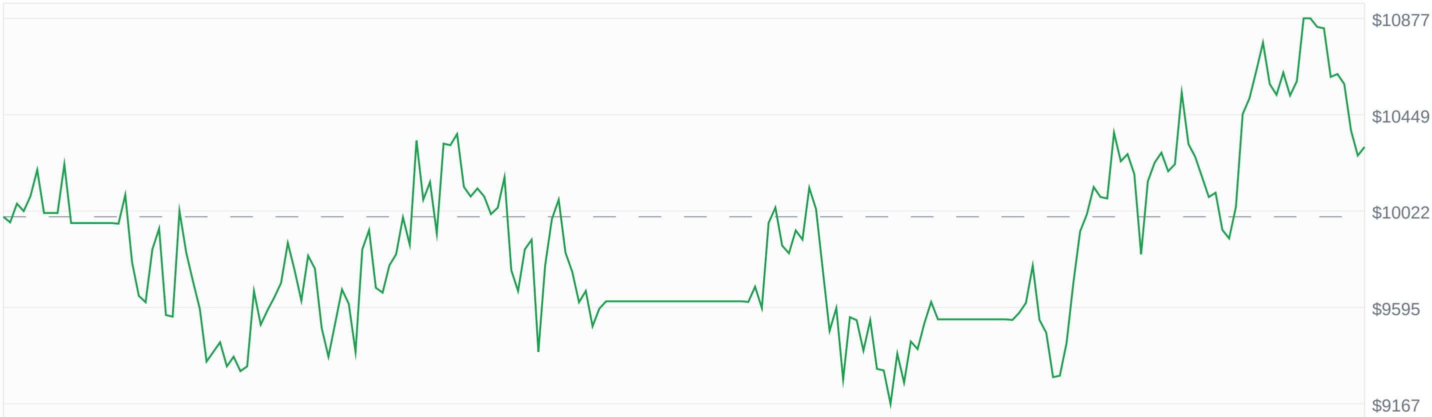
BACKTEST REPORT

Backtest #40440 · MCHB · MCHB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.03%	0.28	25.0%	-11.00%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest for MCHB using the Williams Oversold strategy shows a marginal positive ROI of 3.03%, but this result is statistically insignificant due to a tiny sample size of only four trades. With a low win rate of 25% and a modest Sharpe ratio of 0.28, the strategy lacks robustness and fails to generate reliable alpha against the 11% maximum drawdown. The high drawdown relative to gains indicates poor risk-adjusted performance and high volatility exposure. This limited data set prevents any confident assessment of long-term viability or edge. The immediate next step is to extend the backtest period to include at least fifty trades to establish statistical significance before considering deployment.

ADDITIONAL METRICS

CAGR	**3.03%**
Sortino Ratio	**0.26**
Turnover	**7.86x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10306.38**