LATINOS TRADING

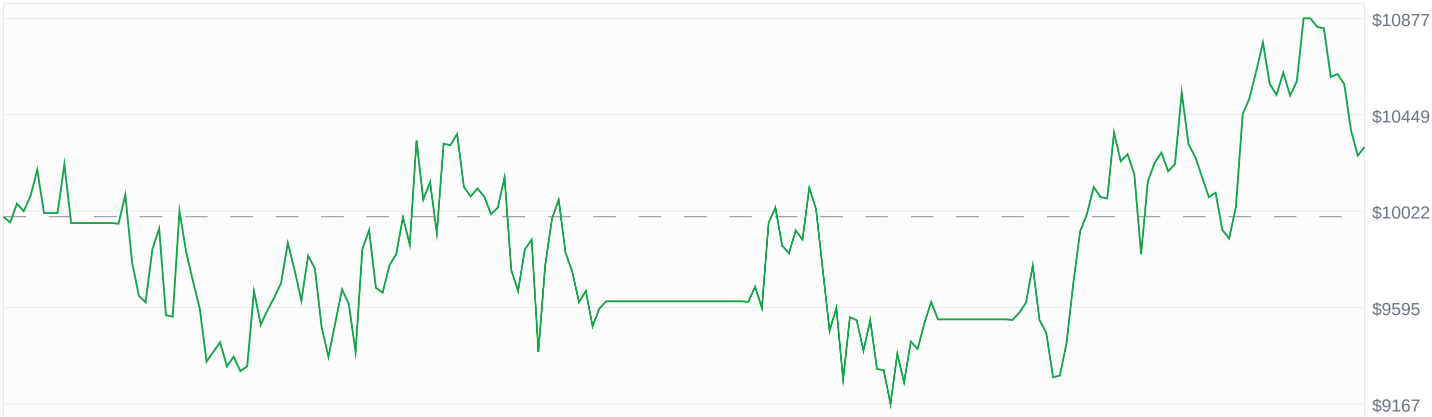
BACKTEST REPORT

Backtest #40441 · 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 strategy delivered a modest +3.03% ROI but suffers from a critically low 25% win rate and an 11% max drawdown, indicating poor risk-adjusted performance. With only four total trades, the 0.28 Sharpe ratio lacks statistical significance, making the results highly susceptible to noise rather than consistent alpha. The primary failure is the inability to filter out losing entries, resulting in a negative expectancy despite occasional wins. To improve, implement a stricter confirmation filter such as requiring volume spikes or a moving average trend alignment before executing trades. This adjustment should reduce the frequency of false signals and improve the overall win rate.

ADDITIONAL METRICS

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

Generated 2026-08-31T03:36:40Z · latinostrading.com