LATINOS TRADING

BACKTEST REPORT

Backtest #40495 · USCB · USCB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.86%	0.65	66.7%	-19.95%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +10.86% ROI and 66.7% win rate suggest the Williams %R oversold logic captured a genuine rebound in USCB, but the 0.65 Sharpe ratio indicates returns did not sufficiently compensate for volatility. A 19.95% max drawdown is excessive relative to the profit generated, highlighting significant risk exposure during losing streaks. Statistical confidence is critically low with only three total trades, making these metrics highly susceptible to random variance and overfitting. The strategy cannot be deemed robust without a much larger sample size to validate consistency. The immediate next step is to extend the backtest period to at least one hundred trades to establish a reliable baseline for risk-adjusted performance.

ADDITIONAL METRICS

CAGR	**10.86%**
Sortino Ratio	**0.61**
Turnover	**6.05x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11089.79**

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