LATINOS TRADING

BACKTEST REPORT

Backtest #4470 · CENTA · CENTA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.47%	0.19	33.3%	-13.95%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest reveals a highly inefficient strategy with a negligible Sharpe ratio of 0.19 and a massive 13.95% drawdown against a mere 1.47% return. While the positive ROI is technically successful, a win rate of only 33.3% across three trades indicates pure luck rather than statistical edge. Such a tiny sample size renders any confidence interval meaningless and masks potential tail risk. The strategy lacks robustness for institutional allocation due to these severe efficiency and volume deficits. Immediate next steps require running a Monte Carlo simulation to stress-test parameter stability and expanding the sample size before further consideration.

ADDITIONAL METRICS

CAGR	**1.47%**
Sortino Ratio	**0.18**
Turnover	**5.75x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10149.90**

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