LATINOS TRADING

BACKTEST REPORT

Backtest #48867 · UMBF · UMBF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.35%	1.13	50.0%	-6.13%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UMBF test shows limited statistical validity due to only two trades, making the 50% win rate and positive ROI unreliable indicators of future performance. While the strategy successfully navigated initial volatility with a manageable 6.13% drawdown, the lack of trade frequency prevents meaningful confidence in the 1.13 Sharpe ratio. The single execution suggests the Williams %R oversold threshold is either too narrow or the recent price action lacks the required pullbacks. Increase the sample size by widening the backtest window or adjusting the entry threshold to capture more valid signals before deploying live capital.

ADDITIONAL METRICS

CAGR	**15.35%**
Sortino Ratio	**0.93**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11538.91**

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