LATINOS TRADING

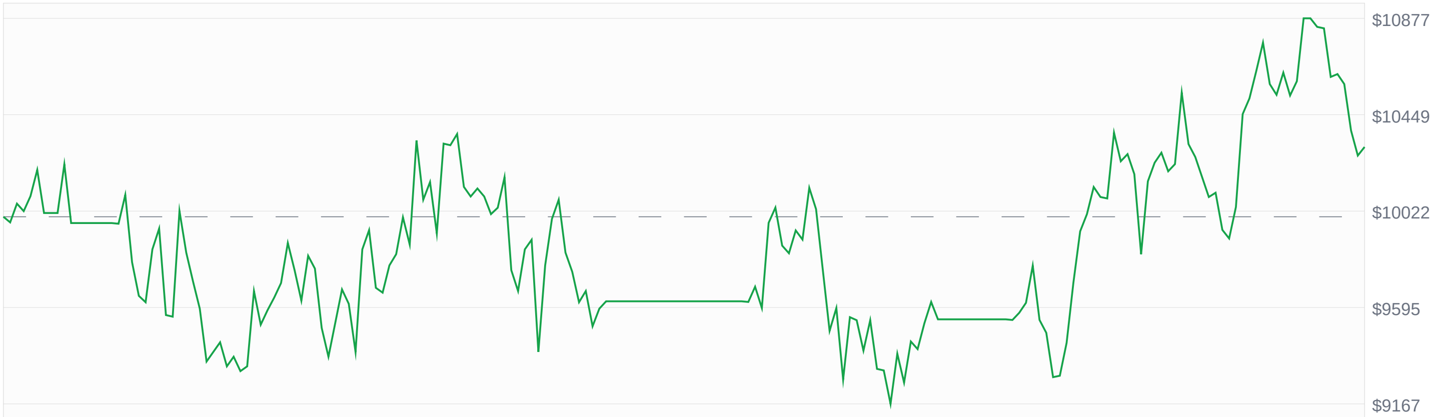
BACKTEST REPORT

Backtest #50553 · 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 Williams %R oversold strategy on MCHB generated a modest +3.03% ROI but failed to demonstrate statistical significance due to a critically low sample size of only four trades. The Sharpe ratio of 0.28 indicates poor risk-adjusted returns, while a 25% win rate and 11% maximum drawdown suggest the entry logic frequently misses the initial move or lacks effective exit filters. Consequently, any observed profitability is likely noise rather than a replicable edge, as the strategy cannot withstand typical market volatility without further optimization. The next step must be expanding the backtest horizon to include a larger dataset or refining the entry criteria to improve the win rate before live deployment.

ADDITIONAL METRICS

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