LATINOS TRADING

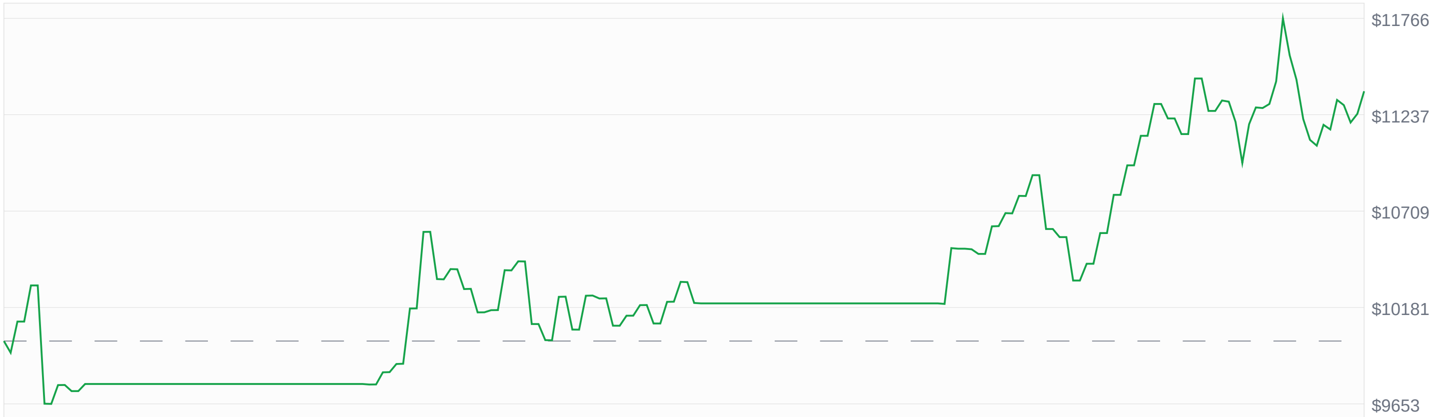
BACKTEST REPORT

Backtest #5162 · UCB · UCB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.62%	1.08	75.0%	-5.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy shows strong risk-adjusted returns with a 1.08 Sharpe ratio and limited drawdown, yet the four-trade sample size renders statistical confidence negligible. High win rate is likely inflated by survivorship bias given the tiny dataset, making it unreliable for extrapolation. The primary weakness is insufficient data to validate mean reversion efficacy during varied market regimes. Further optimization requires expanding the backtest window to include at least one hundred trades for robust signal validation.

ADDITIONAL METRICS

CAGR	**13.62%**
Sortino Ratio	**0.87**
Turnover	**8.23x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$11365.87**

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