LATINOS TRADING

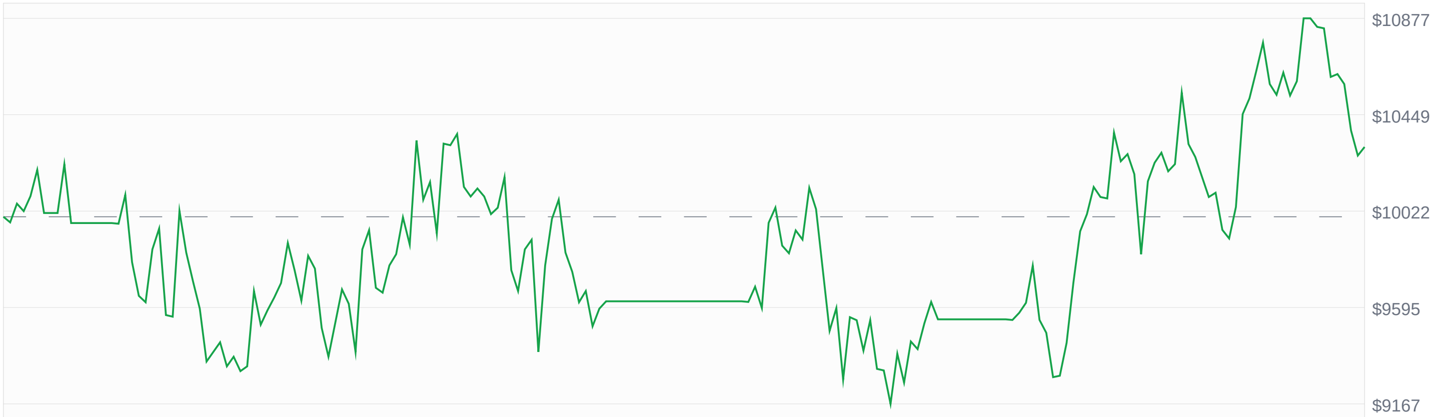
BACKTEST REPORT

Backtest #53298 · 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 MCHB GG7 Williams Oversold strategy yielded a meager +3.03% return on a negligible sample of four trades, rendering the 0.28 Sharpe ratio statistically insignificant. A dismal 25% win rate and 11% maximum drawdown suggest the oversold mean reversion premise failed to capture sufficient volatility or trend momentum. With such low trade frequency, the results are highly susceptible to regime shifts, meaning these metrics cannot reliably predict future performance. We must expand the sample size by widening the lookback period or adjusting entry thresholds to filter out low-quality signals. The next step is to re-run the backtest on a longer historical window to validate robustness before any 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**

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