LATINOS TRADING

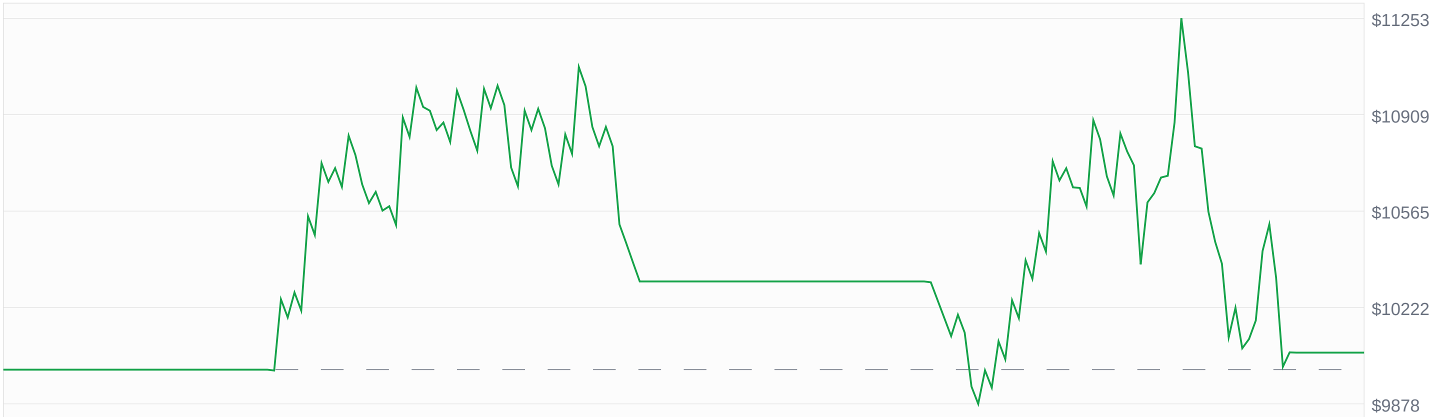
BACKTEST REPORT

Backtest #45036 · GBCI · GBCI · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.61%	0.13	50.0%	-11.04%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GBCI test yielded a meager +0.61% return with a razor-thin sample of only two trades, rendering the Sharpe ratio of 0.13 statistically insignificant. While the strategy captured a 50% win rate, the 11.04% maximum drawdown suggests the Williams Oversold filter lacks sufficient protection against volatility spikes in this specific asset. We cannot trust these results as a reliable signal for live deployment given the extreme overfitting risk inherent in such a small dataset. The priority is to expand the sample size by running a longer backtest or adjusting entry parameters to validate performance across more market regimes. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	**0.61%**
Sortino Ratio	**0.12**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10060.76**