LATINOS TRADING

BACKTEST REPORT

Backtest #45306 · IBRX · IBRX · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.74%	-0.97	25.0%	-29.23%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The IBRX GG7 Williams Oversold strategy failed catastrophically with a -22.74% ROI and a negative Sharpe ratio of -0.97. Only 25% of the four trades were winners, resulting in a maximum drawdown of 29.23% before reducing final capital to $7,728.75. With merely four trades, the sample size is statistically insignificant, rendering the negative performance unreliable as a definitive signal of failure. However, the high false-positive rate suggests the oscillator is overbought or the market structure is trending against mean reversion. The immediate next step is to run a backtest on the same bot with a minimum trade duration filter or a trend filter to eliminate counter-trend signals.

ADDITIONAL METRICS

CAGR	-22.74%
Sortino Ratio	-0.61
Turnover	6.81x
Total Trades	4
Initial Capital	$10000.00
Final Capital	$7728.75

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