LATINOS TRADING

BACKTEST REPORT

Backtest #45307 · 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 backtest reveals a catastrophic failure where a Williams %R oversold strategy generated only four trades with a 25% win rate and a -22.74% ROI. The negative Sharpe ratio of -0.97 and a 29.23% maximum drawdown indicate severe underperformance, likely driven by insufficient sample size and narrow market conditions. With just four data points, statistical confidence is negligible, rendering any apparent edge meaningless and suggesting high regime sensitivity. To validate this approach, you must expand the dataset across multiple years or pivot to a different oversold metric better suited for current volatility.

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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