LATINOS TRADING

BACKTEST REPORT

Backtest #48868 · UMBF · UMBF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.35%	1.13	50.0%	-6.13%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UMBF backtest shows a +15.35% ROI with a 1.13 Sharpe, yet the 50% win rate and 6.13% drawdown mask severe statistical noise from only two trades. A sample this small renders the strategy's edge unproven and the confidence interval too wide for institutional adoption. The Williams %R oversold logic likely captured one volatility spike rather than a sustainable trend. Immediate next step is to expand the test window or reduce position sizing to validate risk-adjusted returns on a larger sample.

ADDITIONAL METRICS

CAGR	**15.35%**
Sortino Ratio	**0.93**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11538.91**

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