LATINOS TRADING

BACKTEST REPORT

Backtest #53432 · BANR · BANR · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.57%	1.00	100.0%	-6.70%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The BANR GG7_Williams_Oversold backtest shows a 100% win rate on only two trades, inflating confidence while the 6.70% drawdown suggests significant volatility exposure. A Sharpe ratio of 1.00 indicates marginal risk-adjusted returns that fail to compensate for the capital tied up during long inactivity periods. Such a small sample size renders the results statistically insignificant and prone to overfitting specific market noise rather than capturing a robust trend. The strategy likely failed to generate alpha due to excessive conservatism or poor trade frequency relative to the asset's liquidity profile. We must backtest this logic on a longer historical dataset to validate if the 100% win rate is an anomaly or a persistent feature before

ADDITIONAL METRICS

CAGR	11.57%
Sortino Ratio	0.96
Turnover	4.17x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$11160.70