LATINOS TRADING

BACKTEST REPORT

Backtest #45309 · 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 Williams Oversold strategy produced a -22.74% ROI and a negative Sharpe ratio of -0.97, indicating poor risk-adjusted performance. The 25.0% win rate combined with a 29.23% maximum drawdown suggests the logic failed to capture meaningful upside while suffering significant capital erosion. However, the statistical confidence is negligible because a sample size of only four trades is far too small to validate any edge or trend. This limited dataset prevents any reliable assessment of the strategy's true long-term viability or consistency. The concrete next step is to extend the backtesting period to include at least fifty trades to establish a statistically significant baseline before further optimization.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.