LATINOS TRADING

BACKTEST REPORT

Backtest #48866 · 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 ratio, yet statistical confidence is negligible due to only two trades executed. A perfect 50% win rate with a 6.13% drawdown suggests the Williams Oversold signal lacks robustness for this specific asset. The strategy may be overfitting to noise rather than capturing genuine mean reversion patterns. We must expand the sample size by running a longer historical simulation before deeming this approach viable. Next, re-run the backtest with a minimum of 100 trades to validate whether the edge persists across different market regimes.

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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