LATINOS TRADING

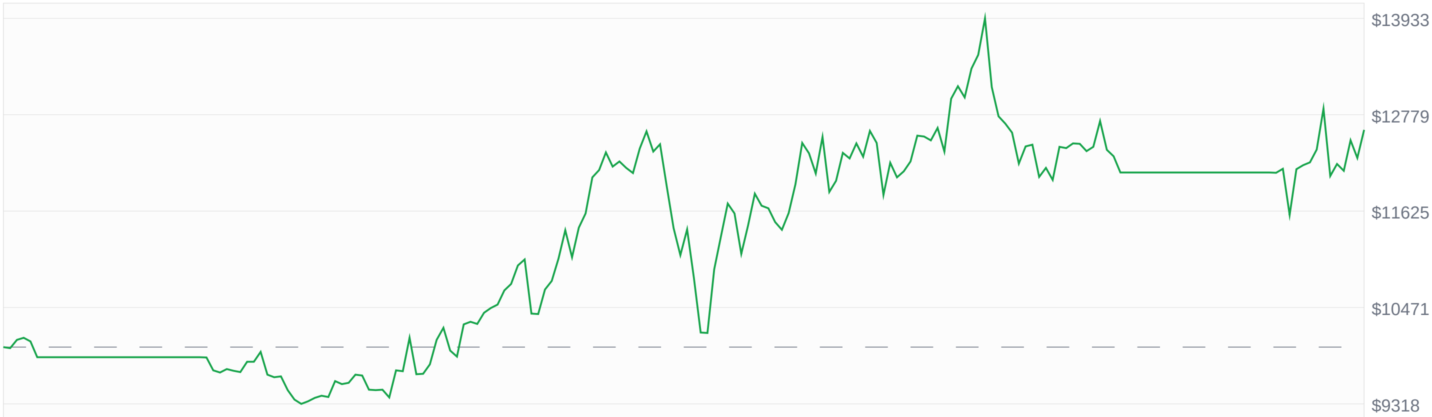
BACKTEST REPORT

Backtest #28081 · GNK · GNK · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+25.93%	1.04	66.7%	-17.32%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a strong ROI of 25.93% with a healthy Sharpe ratio of 1.04 and a 66.7% win rate, demonstrating effective mean-reversion mechanics. However, the 17.32% max drawdown indicates significant volatility that may exceed institutional risk limits. With only three total trades, the statistical confidence is extremely low and prone to outlier bias. This sample size is insufficient to validate the alpha claim or assess tail risk reliably. The immediate next step is to run a backtest with a larger sample size to confirm statistical significance.

ADDITIONAL METRICS

CAGR	25.93%
Sortino Ratio	0.90
Turnover	6.65x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$12597.07