LATINOS TRADING

BACKTEST REPORT

Backtest #40936 · GL · GL · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.92%	1.24	33.3%	-7.40%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy generated a 17.92 percent return with a 1.24 Sharpe ratio, demonstrating strong risk-adjusted performance. However, the 33.3 percent win rate indicates the system relies heavily on asymmetric payoff structures rather than frequent directional accuracy. The small sample size of only three trades makes these results statistically insignificant and prone to survivorship bias. While the 7.40 percent maximum drawdown is manageable, it does not reflect long-term volatility exposure. The immediate next step is to extend the backtest horizon to at least fifty trades to establish statistical confidence in the signal.

ADDITIONAL METRICS

CAGR	**17.92%**
Sortino Ratio	**0.95**
Turnover	**6.07x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11795.08**

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