

LATINOS TRADING

BACKTEST REPORT

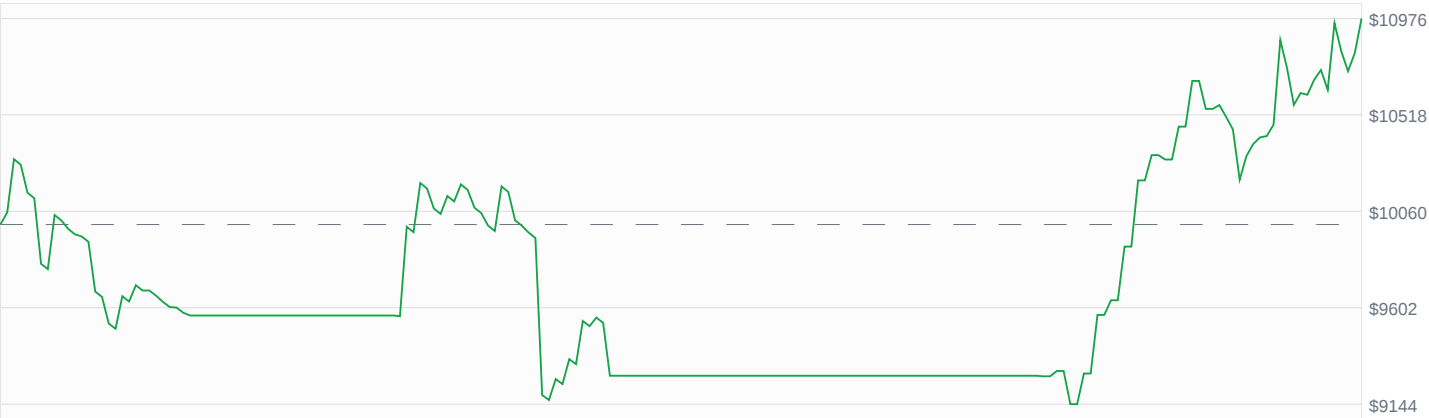


Backtest #5900 · NIC · NIC · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.72%	0.78	33.3%	-10.60%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a positive ROI of 9.72% but lacks statistical significance with only three trades. A 33.3% win rate paired with a 10.60% drawdown indicates high variance and poor risk-adjusted returns. The Sharpe ratio of 0.78 fails to compensate for the tail risk inherent in such a tiny sample. Future analysis must expand the backtest duration to ensure robust signal validation.

ADDITIONAL METRICS

CAGR	9.72%
Sortino Ratio	0.65
Turnover	5.87x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10975.78