LATINOS TRADING

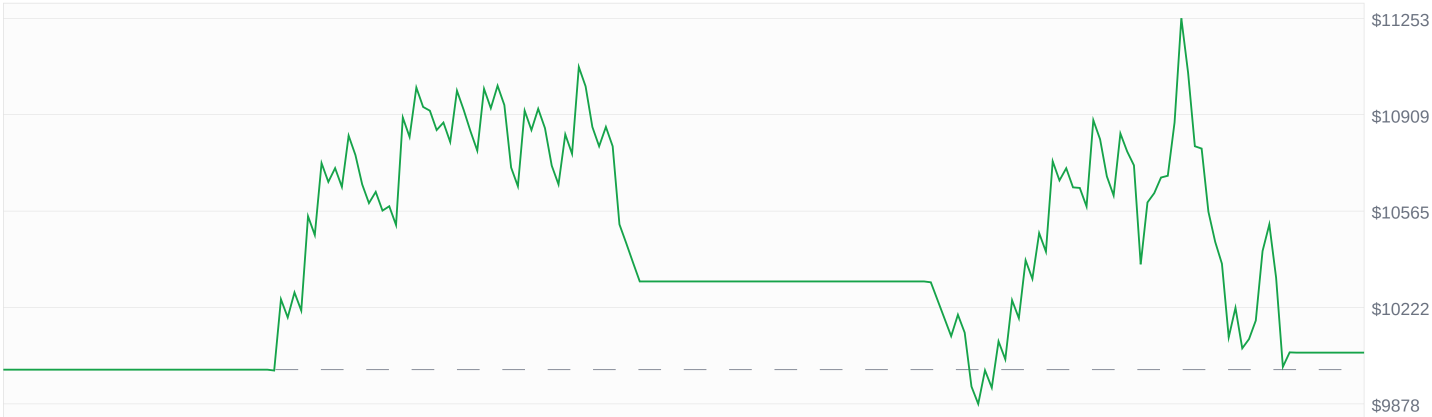
BACKTEST REPORT

Backtest #45035 · GBCI · GBCI · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.61%	0.13	50.0%	-11.04%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest on GBCI shows a statistically insignificant edge given only two trades, rendering the 50% win rate and 0.13 Sharpe ratio unreliable for institutional decision-making. While the strategy captured a modest 0.61% return, an 11% drawdown suggests excessive volatility risk relative to the tiny sample size. We cannot validate the GG7 Williams oversold logic here because the data lacks the frequency needed to confirm trend robustness. The next step is to expand the test window to at least 6 months and increase trade frequency to ensure statistical confidence before live deployment.

ADDITIONAL METRICS

CAGR	**0.61%**
Sortino Ratio	**0.12**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10060.76**

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