

LATINOS TRADING

BACKTEST REPORT



Backtest #45718 · MGNI · MGNI · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.61%	0.96	50.0%	-15.55%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The MGNI Williams Oversold strategy generated a 23.61% return but lacks statistical significance due to only four trades executed. A 50% win rate paired with a 0.96 Sharpe ratio suggests mediocre risk-adjusted performance, while the 15.55% drawdown indicates high volatility exposure. The small sample size prevents reliable trend identification, rendering these metrics potentially misleading rather than predictive. I recommend expanding the backtest window to capture more market cycles before deploying live capital.

ADDITIONAL METRICS

CAGR	23.61%
Sortino Ratio	0.69
Turnover	8.60x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$12364.99

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.