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 CURVE

202 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**