LATINOS TRADING

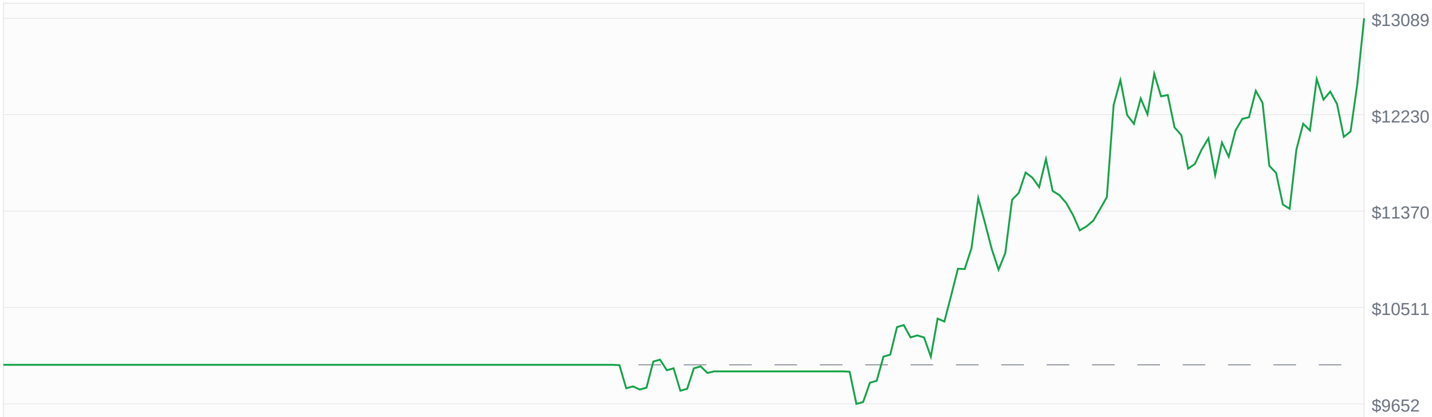
BACKTEST REPORT

Backtest #34559 · LLY · LLY · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.85%	1.70	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 30.85 percent ROI and a 1.70 Sharpe ratio, indicating strong risk-adjusted performance during the test period. However, a 50 percent win rate alongside a 9.20 percent maximum drawdown suggests the gains relied on a few large winners rather than consistent edge. With only two total trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a repeatable alpha signal. The primary failure is the lack of statistical confidence, which prevents any reliable extrapolation of future performance. The concrete next step is to extend the backtest window to at least 100 trades to establish a robust statistical baseline before considering live deployment.

ADDITIONAL METRICS

CAGR	**30.85%**
Sortino Ratio	**1.39**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13089.10**

Generated 2026-08-21T04:02:50Z · latinostrading.com