LATINOS TRADING

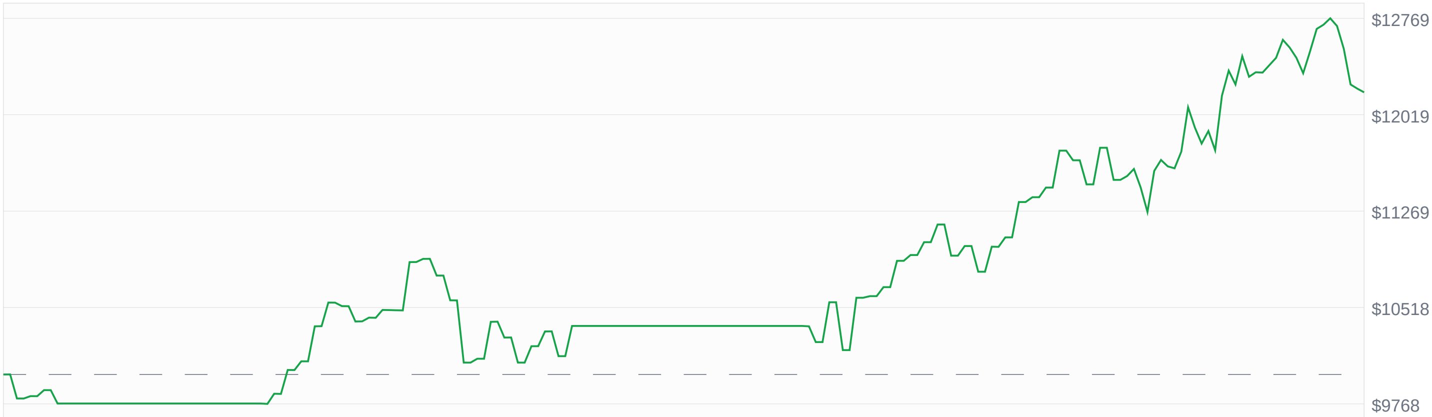
BACKTEST REPORT

Backtest #53614 · AMAL · AMAL · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.89%	1.54	66.7%	-6.33%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The AMAL backtest shows promising alpha with a 1.54 Sharpe ratio, yet the strategy lacks statistical validity given only three trades. A 66.7% win rate is statistically insignificant over such a small sample, meaning the 6.33% drawdown could easily be noise rather than structural risk. The GG7 Williams Oversold filter appears effective in capturing short-term mean reversion, but the low trade count prevents robust validation of its edge. We must expand the sample size by extending the simulation window or tightening entry criteria to filter out false signals. Until more data confirms this signal, treat these results as preliminary and avoid scaling capital.

ADDITIONAL METRICS

CAGR	**21.89%**
Sortino Ratio	**1.45**
Turnover	**6.25x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12193.11**

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