LATINOS TRADING

BACKTEST REPORT

Backtest #6342 · AMAL · AMAL · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.57%	1.59	66.7%	-6.48%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy yields a strong 23.57% ROI with a 1.59 Sharpe ratio and tight 6.48% drawdown, indicating efficient risk-adjusted performance. However, the win rate of 66.7% rests on a critically small sample size of only three trades, rendering statistical significance negligible. This limited data exposes the model to high variance and potential overfitting to specific market conditions during the test period. Consequently, the results cannot reliably predict future alpha generation in live markets. The immediate next step is to extend the backtest window and increase trade frequency to validate the strategy's robustness before any capital allocation.

ADDITIONAL METRICS

CAGR	**23.57%**
Sortino Ratio	**1.45**
Turnover	**6.25x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12360.61**

Generated 2026-08-14T19:35:11Z · latinostrading.com