LATINOS TRADING

BACKTEST REPORT

Backtest #6350 · 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 captures a solid 23.57% ROI with a respectable 1.59 Sharpe ratio, but the sample size of three trades renders these statistics statistically insignificant and highly prone to overfitting. While the 66.7% win rate and 6.48% max drawdown look promising, the lack of diversity in trade frequency prevents reliable confidence in the edge. This performance likely reflects market timing luck rather than a robust alpha-generating mechanism suitable for institutional deployment. To validate the approach, you must expand the backtest window and increase trade volume significantly. Only then can you determine if the edge persists out-of-sample.

ADDITIONAL METRICS

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

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