LATINOS TRADING

BACKTEST REPORT

Backtest #7692 · GL · GL · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.92%	1.24	33.3%	-7.40%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The 17.92% ROI is deceptive given only three trades, rendering the 1.24 Sharpe ratio statistically insignificant and prone to outlier bias. While the 7.40% max drawdown is manageable, the 33.3% win rate indicates high reliance on large winner payoffs rather than consistent edge. This small sample size lacks the confidence required for institutional deployment, as variance will likely increase with more data. To validate the strategy, we must expand the backtest period to include at least 50 trades to establish statistical robustness and reduce noise.

ADDITIONAL METRICS

CAGR	**17.92%**
Sortino Ratio	**0.95**
Turnover	**6.07x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11795.08**