LATINOS TRADING

BACKTEST REPORT

Backtest #28078 · IBRX · IBRX · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+87.75%	1.24	33.3%	-54.92%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The IBRX Williams Oversold strategy yields a deceptively high ROI of 87.75% on a mere three trades, rendering Sharpe’s 1.24 and 33% win rate statistically meaningless due to severe sample size bias. The catastrophic 54.92% drawdown exposes the model to extreme tail risk, where a single adverse move wipes out capital gains. With such sparse data, the results reflect market noise rather than a robust edge, lacking any scientific validity. You must expand the backtest window to thousands of trades to establish statistical significance. Until then, treat this as a hypothesis, not a deployable alpha source.

ADDITIONAL METRICS

CAGR	**87.75%**
Sortino Ratio	**1.32**
Turnover	**13.00x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$18775.22**

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