LATINOS TRADING

BACKTEST REPORT

Backtest #40258 · FSBC · FSBC · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.23%	1.01	50.0%	-8.47%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The +14.23% return and 1.01 Sharpe ratio look promising on the surface, but a sample size of two trades renders the 50% win rate statistically meaningless. With only two data points, the 8.47% maximum drawdown fails to reveal the strategy's true tail risk or robustness against market volatility. The Williams %R oversold signal may have caught a favorable micro-trend, yet two trades cannot validate edge or consistent alpha generation. Until the sample expands to at least thirty trades, these metrics remain anecdotal rather than indicative of sustainable performance. The immediate next step is to extend the backtesting window to capture a broader market cycle and confirm signal reliability.

ADDITIONAL METRICS

CAGR	**14.23%**
Sortino Ratio	**0.77**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11422.89**

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