LATINOS TRADING

BACKTEST REPORT

Backtest #4444 · FSBC · FSBC · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.05%	1.39	50.0%	-5.79%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The +21.05% return and 1.39 Sharpe ratio look strong, but a sample size of only two trades renders these statistics statistically insignificant and unreliable. The 5.79% max drawdown is acceptable, yet the 50% win rate over such a tiny sample suggests the edge is likely noise rather than a robust alpha signal. You cannot trust this performance as a replicable edge. The only valid next step is to re-run the simulation with a significantly longer backtest period to increase the trade count to at least 30 for meaningful statistical confidence.

ADDITIONAL METRICS

CAGR	**21.05%**
Sortino Ratio	**1.04**
Turnover	**4.16x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12109.08**

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