LATINOS TRADING

BACKTEST REPORT

Backtest #48293 · FBP · FBP · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+28.10%	2.07	100.0%	-5.14%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The FBP GG7 Williams Oversold backtest shows a +28.10% ROI with a perfect 100% win rate, yet the sample size of only two trades renders the Sharpe ratio of 2.07 statistically insignificant and unreliable for live deployment. Such flawless performance on minimal data often indicates overfitting or luck rather than a robust edge, making the strategy prone to rapid mean reversion once tested against broader market conditions. The 5.14% maximum drawdown suggests limited downside risk per trade, but this metric loses meaning when trade frequency is too low to generate consistent alpha. Before execution, you must expand the lookback period or adjust parameters to achieve a minimum of fifty trades for valid statistical validation.

ADDITIONAL METRICS

CAGR	**28.10%**
Sortino Ratio	**1.81**
Turnover	**4.46x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12813.58**