LATINOS TRADING

BACKTEST REPORT

Backtest #5069 · FRSH · FRSH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.42%	1.13	50.0%	-15.51%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy shows a strong ROI of 30.42% and Sharpe ratio of 1.13, yet the sample size of only two trades renders these metrics statistically insignificant and unreliable for live deployment. A win rate of 50% with a max drawdown of 15.51% indicates high variance, suggesting the results are driven by luck rather than robust edge. You cannot trust this performance profile as a genuine alpha source without a significantly larger dataset to smooth out random noise. The immediate next step is to expand the backtest period and increase trade frequency to achieve statistical significance before considering any live allocation.

ADDITIONAL METRICS

CAGR	**30.42%**
Sortino Ratio	**0.93**
Turnover	**4.17x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13045.71**

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