

LATINOS TRADING

BACKTEST REPORT



Backtest #44635 · FBIZ · FBIZ · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.02%	1.76	100.0%	-8.36%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FBIZ GG5_Stochastic strategy shows a perfect win rate, but this result is statistically meaningless with only two trades. The 24% return and low drawdown are artifacts of extreme overfitting rather than a robust edge, given the sample size is far too small to generalize. A Sharpe of 1.76 looks impressive here, yet it lacks the statistical power needed for institutional confidence. You must expand the parameter space or backtest against out-of-sample data to validate if this signal holds beyond two lucky entries. Proceed with extreme caution until the strategy demonstrates consistency across a larger dataset.

ADDITIONAL METRICS

CAGR	24.02%
Sortino Ratio	1.42
Turnover	4.25x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12405.75