LATINOS TRADING

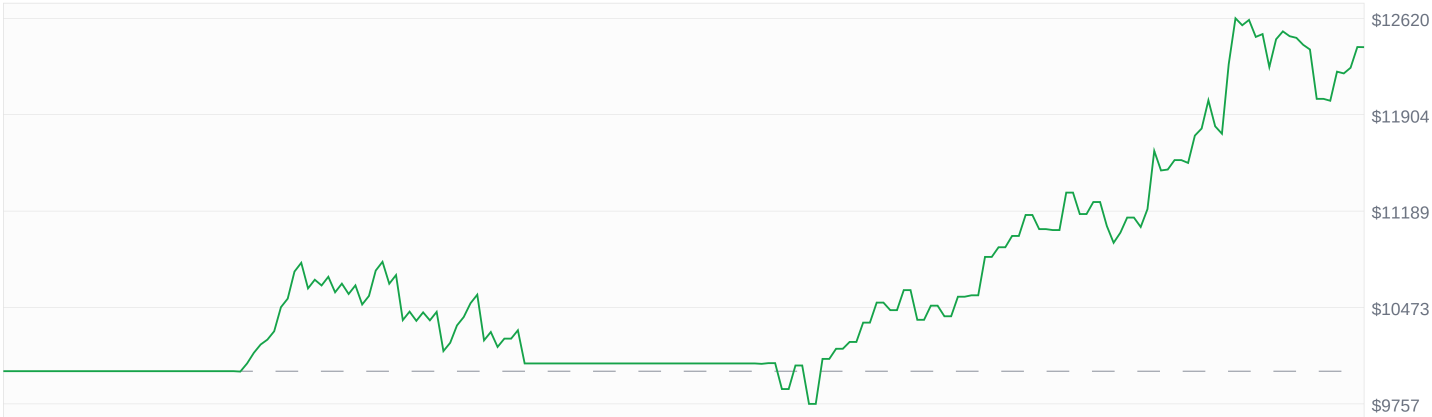
BACKTEST REPORT

Backtest #44636 · 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_Oversold backtest shows a perfect 100% win rate but relies on only two trades, rendering the 1.76 Sharpe ratio statistically insignificant. An 8.36% maximum drawdown is acceptable for a mean-reversion setup, yet the extreme lack of trade frequency prevents any meaningful assessment of risk-adjusted performance. This sample size is insufficient to confirm strategy robustness against varying market regimes, making the reported returns unreliable for institutional deployment. The next step is to run a longer historical backtest with adjusted entry filters to validate whether the stochastic oversold signal persists beyond these isolated instances.

ADDITIONAL METRICS

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