LATINOS TRADING

BACKTEST REPORT

Backtest #48602 · FCF · FCF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.41%	1.05	100.0%	-12.19%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 14.41% return and 1.05 Sharpe ratio look attractive, but a 100% win rate from only two trades is statistically meaningless. This small sample size prevents any reliable inference about the strategy's true edge or long-term stability. The 12.19% drawdown indicates meaningful risk per position, which is disproportionate to the tiny sample. We need significantly more data points to distinguish this from random luck. Next, extend the backtest window to at least one hundred trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	**14.41%**
Sortino Ratio	**0.98**
Turnover	**4.18x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11444.52**

Generated 2026-08-31T22:24:21Z · latinostrading.com