LATINOS TRADING

BACKTEST REPORT

Backtest #48604 · 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 FCF · GG7_Williams_Oversold backtest shows a perfect 100% win rate and positive ROI, but the statistical confidence is negligible due to only two trades. A single loss would have erased nearly half the gains, exposing a severe fragility in the strategy's robustness. The 12.19% drawdown suggests that while the filter captures low-risk setups, the sample size is too small to validate the Sharpe ratio of 1.05. We must immediately expand the test period or adjust parameters to generate a sufficient trade history before deploying live capital. This analysis confirms the need for a larger dataset to distinguish between luck and genuine alpha generation.

ADDITIONAL METRICS

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

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