LATINOS TRADING

BACKTEST REPORT

Backtest #28682 · FCF · FCF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.23%	1.36	100.0%	-12.19%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The equity curve shows the strategy is flat for the first third of the period, with actual trades only occurring after 2025-12-08, which means the sample size is critically underpowered for statistical inference. A 100% win rate with only two trades is a statistical artifact rather than evidence of edge, and the 12.19% drawdown suggests the Williams Oversold logic failed to filter adverse regimes during the first trade. The 1.36 Sharpe ratio appears attractive but is mathematically inflated by the concentrated, non-random nature of the two outcomes rather than consistent alpha generation. This backtest provides zero actionable insight for live deployment in its current form due to insufficient data. The immediate next step is to extend the lookback

ADDITIONAL METRICS

CAGR	**19.23%**
Sortino Ratio	**1.21**
Turnover	**4.23x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11926.19**

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