LATINOS TRADING

BACKTEST REPORT

Backtest #39214 · 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 backtest shows a perfect 100% win rate with a +14.41% ROI, but the sample size of only two trades creates a dangerous statistical illusion of reliability. A sharp 12.19% drawdown indicates the strategy lacks robustness when facing adverse market conditions, as two wins do not prove consistency. The 1.05 Sharpe ratio suggests acceptable risk-adjusted returns, yet the narrow sample prevents any meaningful assessment of long-term viability. We must execute a stress test with a minimum of 500 simulated trades to validate whether the Williams Oversold signal holds under broader market regimes before deploying real capital.

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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