LATINOS TRADING

BACKTEST REPORT

Backtest #48603 · 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 win rate and positive returns, but a sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. A 100% win rate with minimal trade count often indicates a strategy that missed all drawdowns by sheer luck rather than robust edge. The 12.19% drawdown suggests meaningful volatility that was not captured by the short sample, raising concerns about risk-adjusted performance in live markets. I recommend expanding the parameter search space or increasing the lookback period to gather more data points before deployment. This approach ensures we validate the strategy's resilience beyond a single lucky sequence of signals.

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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