LATINOS TRADING

BACKTEST REPORT

Backtest #52373 · 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 flawless 100% win rate driven by just two trades, which creates a statistically insignificant sample size that masks true strategy robustness. While the 1.05 Sharpe ratio and 12.19% drawdown suggest acceptable risk, relying on only two data points prevents any reliable assessment of strategy longevity. The GG7 Williams Oversold logic likely captured a short-term anomaly rather than a persistent trend, making the results highly vulnerable to future market regimes. We must expand the lookback period or increase trade frequency to gather enough data points for meaningful confidence intervals before deployment. The immediate next step is running a walk-forward analysis with expanded parameter ranges to

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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