LATINOS TRADING

BACKTEST REPORT

Backtest #53655 · FCCO · FCCO · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.00%	1.31	66.7%	-5.41%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The +15% ROI and 66.7% win rate suggest strong upside capture with controlled risk, evidenced by the 1.31 Sharpe ratio and 5.41% max drawdown. However, the statistical confidence is negligible given only three total trades, making the results highly susceptible to noise. This small sample size prevents us from validating the true effectiveness of the oversold signal in different market regimes. The primary weakness is the lack of robustness across various volatility conditions due to the limited number of observations. A concrete next step is to extend the backtest period to include at least fifty trades to establish a statistically significant performance baseline.

ADDITIONAL METRICS

CAGR	**15.00%**
Sortino Ratio	**0.85**
Turnover	**6.17x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11503.48**

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