LATINOS TRADING

BACKTEST REPORT

Backtest #40846 · 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 FCCO backtest shows a +15% ROI with a 1.31 Sharpe ratio, yet the strategy generated only three trades, which severely limits statistical confidence in the 66.7% win rate. The 5.41% maximum drawdown indicates acceptable risk control, but the low trade frequency suggests the Williams %R oversold filter is too restrictive for current market conditions. Given the small sample size, the results are likely noisy and may not reliably predict future performance. We must expand the sample by running a forward simulation on the same parameters or broadening the oversold threshold to capture more signals. This approach will provide a more robust estimate of the strategy's true alpha before deployment.

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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