

LATINOS TRADING

BACKTEST REPORT



Backtest #40847 · FCCO · FCCO · GG7_Williams_Oversold (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a +15.00% ROI with a 1.31 Sharpe ratio and 66.7% win rate, demonstrating solid risk-adjusted returns relative to the 5.41% max drawdown. However, the sample size of only three trades severely limits statistical confidence, making the results potentially subject to high variance and survivorship bias. The lack of sufficient data points prevents reliable estimation of tail risks or robustness against market regime shifts. To improve reliability, extend the backtest period to include at least fifty trades across different market conditions. This will provide a more accurate assessment of the strategy's true edge and consistency.

ADDITIONAL METRICS

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