LATINOS TRADING

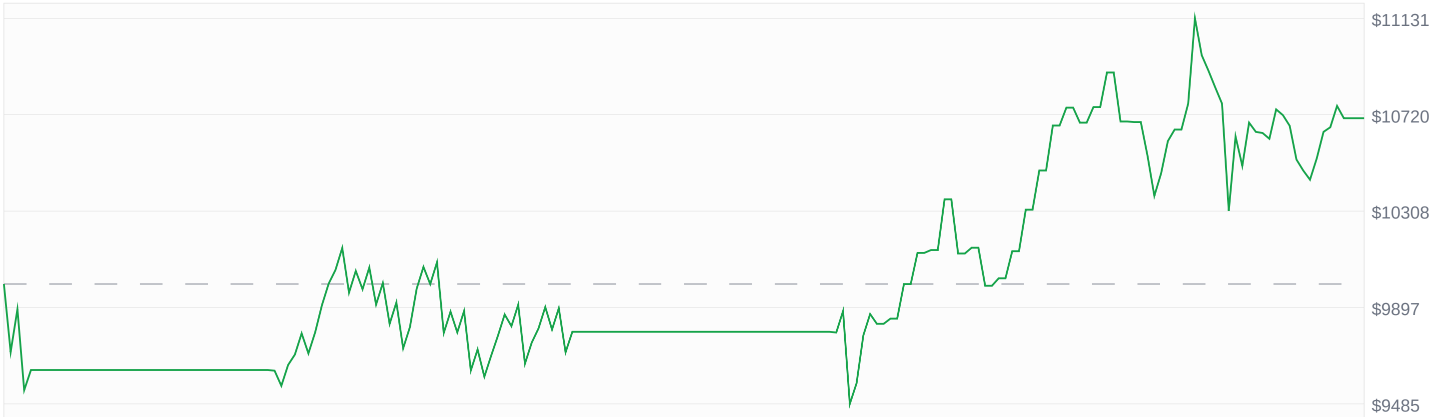
BACKTEST REPORT

Backtest #35341 · FRME · FRME · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.05%	0.61	66.7%	-7.38%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The FRME backtest on the GG7 Williams Oversold strategy shows a modest 7.05% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.61 signals inefficient risk-adjusted returns. With only three trades executed, the sample size is too small to draw statistically significant conclusions about the strategy's robustness or true edge. The 7.38% maximum drawdown is acceptable but warrants caution, as the lack of trade volume prevents a full assessment of drawdown severity under stress. We must run this strategy on a longer historical dataset to validate its consistency before deploying it live.

ADDITIONAL METRICS

CAGR	**7.05%**
Sortino Ratio	**0.41**
Turnover	**5.96x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10704.84**

Generated 2026-08-21T09:06:28Z · latinostrading.com