LATINOS TRADING

BACKTEST REPORT

Backtest #55038 · FRME · FRME · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.13%	1.01	100.0%	-7.38%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest for FRME shows a perfect 100% win rate driven by a sample of only three trades, which statistically lacks the confidence needed for institutional deployment. Despite the zero-loss record, the maximum drawdown of 7.38% and a Sharpe ratio of 1.01 indicate modest risk-adjusted returns relative to the capital growth. The GG7 Williams Oversold filter likely caught a sharp, short-term mean reversion event that is not representative of broader market conditions. Expanding the test window or diversifying across multiple symbols is required to validate if this signal holds under varied volatility regimes. Do not scale this strategy until the sample size supports a statistically significant Sharpe ratio above 1.5.

ADDITIONAL METRICS

CAGR	**12.13%**
Sortino Ratio	**0.70**
Turnover	**6.19x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11213.12**