LATINOS TRADING

BACKTEST REPORT

Backtest #55039 · 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 strategy achieved a perfect 100% win rate and positive ROI on three trades, yet the sample size is statistically insignificant to justify deployment. A 7.38% drawdown and low Sharpe ratio indicate high volatility and lack of robustness typical of oversold indicators in low-sample environments. Expanding the test period or adding volume filters would be necessary to validate whether this edge is structural or merely luck. Until the backtest demonstrates consistency across a larger dataset, capital allocation should remain conservative.

ADDITIONAL METRICS

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