LATINOS TRADING

BACKTEST REPORT

Backtest #44057 · 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 100% win rate on FRME with a 12.13% ROI and 1.01 Sharpe ratio indicates strong initial momentum, but the three-trade sample is statistically insignificant. High confidence is impossible with such a small N, meaning the results are likely noise rather than skill. The 7.38% max drawdown shows manageable risk, yet it does not prove robustness against larger market shocks. Overfitting is the primary risk here, as the Williams %R oversold signal may simply have caught a lucky local bottom. Expand the test window to at least 50 trades to verify if the edge persists before allocating capital.

ADDITIONAL METRICS

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