LATINOS TRADING

BACKTEST REPORT

Backtest #48587 · FRST · FRST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.89%	1.10	66.7%	-8.83%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The FRST backtest shows a +14.89% ROI with a 66.7% win rate, yet statistical confidence is critically low due to only three trades. While the Williams %R oversold filter captured momentum effectively, the sample size prevents reliable assessment of risk parameters like the 8.83% drawdown. A Sharpe ratio of 1.10 suggests mediocre risk-adjusted returns compared to larger datasets, indicating the strategy may be overfitting to recent noise. We must expand the sample by running a walk-forward analysis or increasing the lookback period to validate if these metrics hold across different market regimes.

ADDITIONAL METRICS

CAGR	**14.89%**
Sortino Ratio	**0.82**
Turnover	**6.24x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11492.61**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.