LATINOS TRADING

BACKTEST REPORT

Backtest #48596 · 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 strategy on FRST generated a 14.89% return with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that invalidates confidence in the Sharpe ratio of 1.10. The eight-point drawdown highlights significant tail risk exposure inherent in oversold breakout logic during this specific market regime. Without more historical data points to validate consistency, this performance could easily be a random outlier rather than a sustainable alpha source. The immediate next step is to run a walk-forward analysis on a wider dataset to determine if the edge persists across different market conditions before live deployment.

ADDITIONAL METRICS

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

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