LATINOS TRADING

BACKTEST REPORT

Backtest #48597 · 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 Williams %R oversold logic on FRST generated positive alpha with a 14.89% return, yet statistical significance is absent due to only three trades. A 66.7% win rate and 1.10 Sharpe ratio appear robust on paper, but the strategy likely failed to capture enough market regimes to validate its edge. An 8.83% maximum drawdown remains acceptable for a mean-reversion setup, though the small sample size prevents any confident generalization. The primary risk is overfitting to noise rather than capturing genuine mean-reversion behavior in this specific asset class. We must expand the test period or broaden the symbol universe to confirm whether this setup holds under diverse market conditions.

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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