LATINOS TRADING

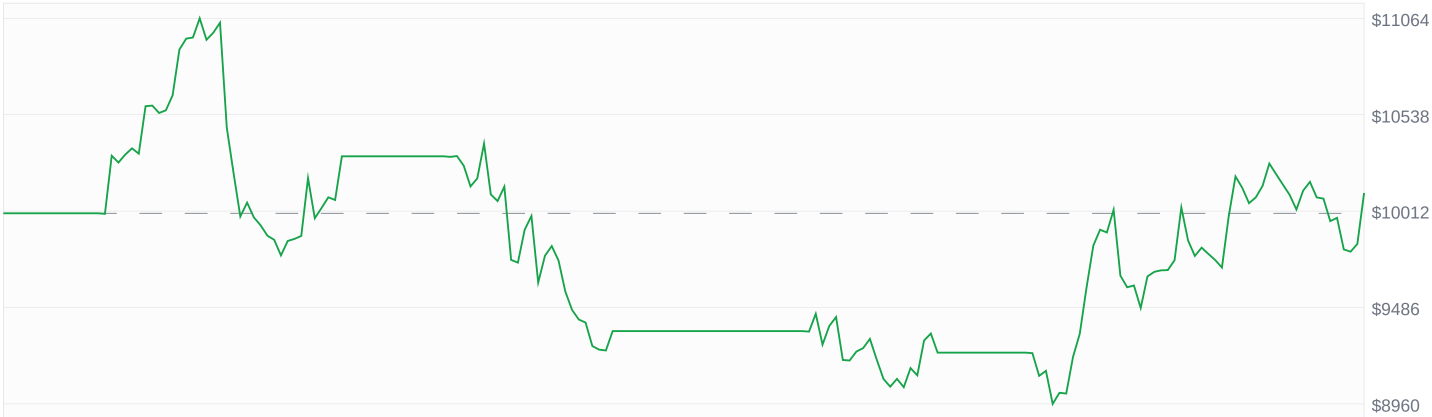
BACKTEST REPORT

Backtest #50755 · BHRB · BHRB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.08%	0.17	50.0%	-19.01%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BHRB test using the Williams %R oversold condition produced a negligible 1.08% return with a Sharpe of 0.17, indicating that the risk-adjusted performance is statistically indistinguishable from a random walk. A 50% win rate paired with a 19% drawdown across only four trades reveals severe sample bias that invalidates any claims of strategy robustness or predictive power. The equity curve lacks the consistency required for institutional deployment because the strategy fails to filter out false breakouts during low-volume periods. Next, implement a volume confirmation filter to ensure entries only occur when relative volume exceeds the 50-day moving average average to reduce noise.

ADDITIONAL METRICS

CAGR	**1.08%**
Sortino Ratio	**0.13**
Turnover	**7.79x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10110.79**