

LATINOS TRADING

BACKTEST REPORT



Backtest #7698 · BPRN · BPRN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.75%	1.30	100.0%	-7.96%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +18.75% ROI on three trades looks impressive but is statistically meaningless—nobody can predict with confidence from a sample that small. A 100% win rate is a red flag for survivorship or overfitting, not skill. The Sharpe of 1.30 and 8% drawdown are decent, but with only three observations they don't prove robustness. You need at least 30-50 trades to trust anything. Next step: run a walk-forward optimization with a larger window to see if the edge survives out-of-sample.

ADDITIONAL METRICS

CAGR	18.75%
Sortino Ratio	1.39
Turnover	6.21x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11878.11