

LATINOS TRADING

BACKTEST REPORT



Backtest #7701 · 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 strategy shows a 100% win rate and 18.75% ROI, but the sample size of three trades lacks statistical significance for reliable prediction. A Sharpe ratio of 1.30 is promising yet unproven against broader market volatility regimes. The maximum drawdown of 7.96% is moderate, but risk-adjusted returns are skewed by minimal data. To verify robustness, backtest over a larger historical period with more trades to establish confidence.

ADDITIONAL METRICS

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