

LATINOS TRADING

BACKTEST REPORT



Backtest #40939 · 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 BPRN analysis shows a perfect 100% win rate, yet the 18.75% return stems from only three trades, rendering statistical significance negligible. A single outlier drives the entire result, making the 1.30 Sharpe ratio misleading without broader sample data. The low trade count prevents reliable assessment of strategy robustness against market variance. You must expand the parameter space or lookback period to validate if this edge holds beyond a lucky sequence.

ADDITIONAL METRICS

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