LATINOS TRADING

BACKTEST REPORT

Backtest #22912 · CBAN · CBAN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.86%	-0.15	50.0%	-8.25%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy shows a -2.86% ROI and -0.15 Sharpe ratio, indicating no risk-adjusted edge despite a neutral 50% win rate. With only four trades, statistical significance is virtually nonexistent, rendering the 8.25% max drawdown unreliable. The negative Sharpe suggests the strategy fails to compensate for volatility. Given the tiny sample, results are noise rather than signal. Expand the backtest period to at least 50 trades to validate the mean reversion logic.

ADDITIONAL METRICS

CAGR	**-2.86%**
Sortino Ratio	**-0.08**
Turnover	**7.73x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9717.12**

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