

LATINOS TRADING

BACKTEST REPORT

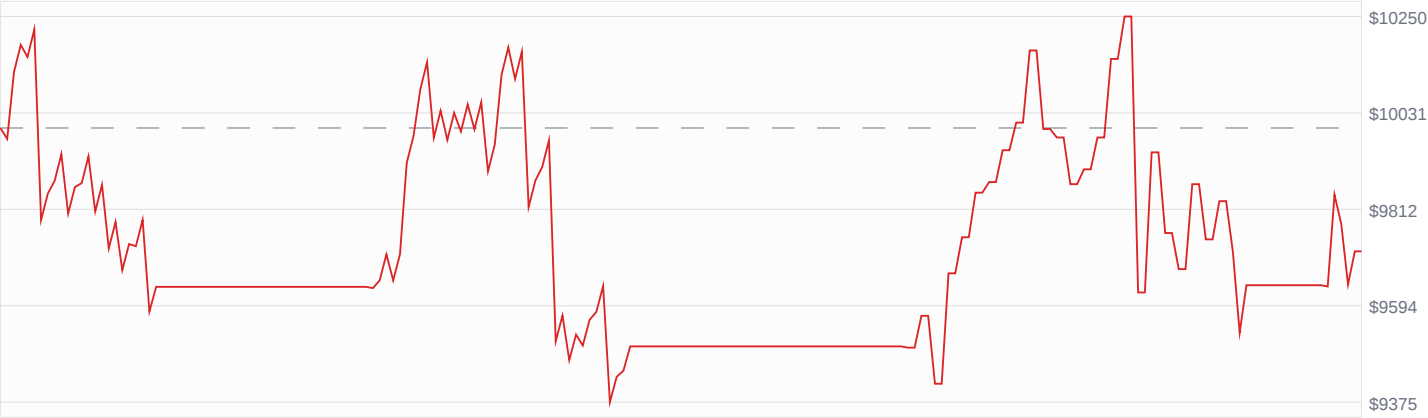


Backtest #22913 · CBAN · CBAN · GG7_Williams_Oversold (auto)

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 CBAN Williams Oversold strategy lost 2.86% with a Sharpe of -0.15, signaling no edge. While the 50% win rate is neutral, the sample size of just four trades offers zero statistical confidence. The 8.25% max drawdown disproportionately hurts a micro-sample, inflating perceived risk. To validate the signal logic, run a walk-forward analysis with at least 50 trades to separate random noise from a viable pattern.

ADDITIONAL METRICS

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