

LATINOS TRADING

BACKTEST REPORT



Backtest #22914 · 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 underperformed with a negative Sharpe of -0.15 and an 8.25% drawdown despite a neutral 50% win rate. The sample size of only four trades offers negligible statistical confidence in the results. The negative ROI indicates execution costs or slippage likely outweighed alpha. Immediate next steps involve re-optimizing entry filters to reduce trade frequency while maintaining edge.

ADDITIONAL METRICS

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