LATINOS TRADING

BACKTEST REPORT

Backtest #43921 · 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 GG7 Williams oversold strategy on CBAN generated a negative return of 2.86% with a Sharpe ratio of -0.15, indicating a lack of risk-adjusted profit. A 50% win rate across only four trades is statistically insignificant and suggests the signal is not robust enough to generate alpha. The maximum drawdown of 8.25% combined with a negative Sharpe ratio implies that the mean-reversion premise failed during this sample period. Given the limited trade history, any conclusion drawn from this backtest is unreliable without further historical data or parameter optimization. We must expand the lookback period or adjust entry thresholds to validate whether this specific mean-reversion logic holds under different market regimes.

ADDITIONAL METRICS

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