LATINOS TRADING

BACKTEST REPORT

Backtest #43920 · 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 backtest reveals a net loss of 2.86% with a negative Sharpe ratio of 0.15, indicating the strategy underperformed relative to risk. The 8.25% max drawdown suggests vulnerability to adverse price moves, while the 50% win rate offers no statistical edge. With only four total trades, the sample size is too small to establish any statistical confidence in these results. The primary issue is insufficient data to validate the Williams %R oversold logic. The next step is to extend the backtest period to include at least fifty trades for meaningful analysis.

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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