# LATINOS TRADING

## BACKTEST REPORT

Backtest #54948 · 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 test of the GG7 Williams Oversold strategy shows a negative ROI and a Sharpe ratio below zero, indicating the approach failed under these specific conditions. With only four trades executed, the 50% win rate lacks statistical significance and likely reflects random noise rather than a robust edge. The 8.25% maximum drawdown suggests the model was vulnerable to rapid downside moves despite the oversold entry logic. Given the tiny sample size and poor risk-adjusted returns, this strategy is not viable for deployment in its current form. The next step is to expand the backtest window or switch to a different asset class to determine if the strategy performs better elsewhere.

## ADDITIONAL METRICS

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