LATINOS TRADING

BACKTEST REPORT

Backtest #40717 · PAXG/USD · PAXG/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.85%	-0.79	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The PAXG/USD backtest for the Williams %R strategy failed to generate alpha, delivering an 8.85% loss with a negative Sharpe ratio of -0.79. A dismal 33.3% win rate across only three trades suggests the signal logic is misaligned with current volatility, likely triggering false breakouts. The 19.93% maximum drawdown indicates insufficient risk controls for the asset's typical range, rendering the strategy statistically unviable for live deployment. Given the extreme sample size, these results lack statistical confidence and may be noise rather than a systemic flaw. The immediate next step is to widen the entry filter or switch to a multi-timeframe confirmation to avoid low-probability setups.

ADDITIONAL METRICS

CAGR	**-8.85%**
Sortino Ratio	**-0.42**
Turnover	**5.72x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9114.78**