LATINOS TRADING

BACKTEST REPORT

Backtest #40978 · WIF/USD · WIF/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.10	0.0%	-20.65%

EQUITY CURVE

116 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for WIF/USD using the GG7 Williams Oversold strategy yielded a negative ROI of -4.22% with a zero percent win rate and a Sharpe ratio of -0.10, indicating a complete failure to generate profitable signals. The portfolio suffered a maximum drawdown of 20.65% from a single trade, which severely limits the statistical significance of these results and prevents any reliable generalization. The absence of further successful entries suggests the oversold condition was not a valid entry filter for this asset during the tested period. Consequently, the strategy lacks robustness and requires immediate re-evaluation against broader market conditions or alternative indicators. A prudent next step is to expand the test period or switch

ADDITIONAL METRICS

CAGR	**-6.33%**
Sortino Ratio	**-0.07**
Turnover	**2.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9578.16**