# LATINOS TRADING

## BACKTEST REPORT

Backtest #55002 · YFI/USD · YFI/USD · GG7_Williams_Oversold (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -15.87% | -1.02 | 0.0% | -21.13% |

### EQUITY CURVE

202 sessions · starting at $10000.00


### ANALYST NOTE

Hera local LLM

The YFI/USD backtest reveals a catastrophic failure where the Williams %R oversold logic generated zero winning trades and eroded capital by 15.87%. With only three trades executed, the strategy lacks statistical validity, and a -1.02 Sharpe ratio confirms severe risk-adjusted underperformance. The 21.13% drawdown indicates that entering positions solely on oversold readings without trend confirmation leads to fatal timing errors in this volatile asset. Consequently, the approach requires immediate refinement by filtering for broader market structure before any further deployment.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | -15.87% |
| Sortino Ratio | -0.60 |
| Turnover | 5.48x |
| Total Trades | 3 |
| Initial Capital | $10000.00 |
| Final Capital | $8415.19 |

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.