LATINOS TRADING

BACKTEST REPORT

Backtest #53712 · CRV/USD · CRV/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-30.72%	-1.54	0.0%	-34.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy failed catastrophically on CRV/USD, delivering a -30.72% ROI with a zero win rate across only four trades. A -1.54 Sharpe ratio and 34% maximum drawdown confirm a severe lack of statistical significance given the minimal sample size. The system likely mistook deep corrections for bottoms, triggering entries that resulted in immediate stop-outs or prolonged losses. Before redeploying capital, we must expand the backtest window to validate whether oversold conditions genuinely correlate with reversals in this specific asset. The next step is to run a robustness test with a moving average filter to avoid catching falling knives during bear markets.

ADDITIONAL METRICS

CAGR	**-30.72%**
Sortino Ratio	**-0.83**
Turnover	**6.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6929.82**