LATINOS TRADING

BACKTEST REPORT

Backtest #40974 · SUSHI/USD · SUSHI/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-40.97%	-1.99	0.0%	-44.36%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on SUSHI/USD generated a -40.97% ROI with zero winning trades, indicating a complete failure to capture any bullish momentum. The -1.99 Sharpe ratio and 44.36% max drawdown stem from only two trades executed over the period, rendering the statistical sample size too small to draw any meaningful conclusions about strategy robustness. This extreme drawdown suggests the signal logic is either misaligned with current market conditions or requires a minimum volatility filter to avoid premature entries. Consequently, this approach is statistically unreliable for deployment, and the immediate next step is to backtest the strategy on a longer historical timeframe to verify if the poor performance is a

ADDITIONAL METRICS

CAGR	**-40.97%**
Sortino Ratio	**-1.02**
Turnover	**3.00x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$5902.92**

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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.