LATINOS TRADING

BACKTEST REPORT

Backtest #53762 · 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 failed catastrophically on SUSHI/USD with zero winning trades and a 44% drawdown, indicating the signal logic is fundamentally misaligned with current volatility. A Sharpe ratio of -1.99 confirms the strategy generates consistent losses rather than risk-adjusted alpha, while the sample size of only two trades renders any statistical confidence meaningless. The approach likely entered positions during deep oversold conditions that triggered immediate liquidation stops or failed to capture any meaningful rebound. We must discard this configuration and test alternative oscillators with stricter entry filters or wider stop-loss parameters to avoid premature exits.

ADDITIONAL METRICS

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