LATINOS TRADING

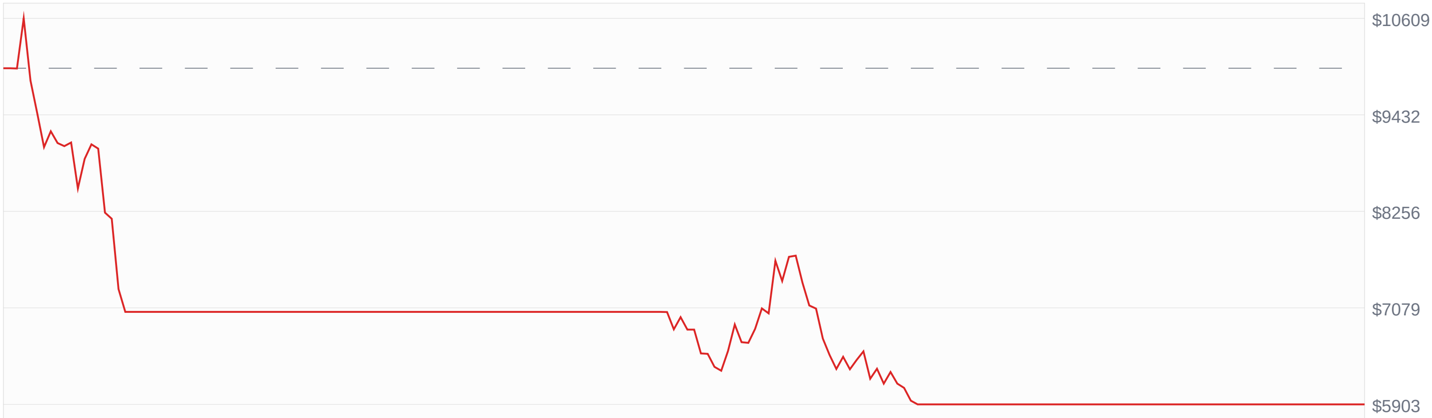
BACKTEST REPORT

Backtest #7785 · 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

This backtest is a catastrophic failure with zero statistical validity, evidenced by the 0% win rate and a -40.97% ROI on a sample of only two trades. The -1.99 Sharpe ratio and 44.36% max drawdown indicate severe tail risk and a strategy that is structurally misaligned with SUSHI/USD's price action. With such a minuscule sample size, you cannot distinguish signal from noise, making the negative performance metrics unreliable for any predictive inference. The immediate next step is to discard this specific parameter set and expand the backtest window to capture a larger dataset for meaningful statistical significance.

ADDITIONAL METRICS

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

Generated 2026-08-14T06:49:06Z · latinostrading.com