

LATINOS TRADING

BACKTEST REPORT

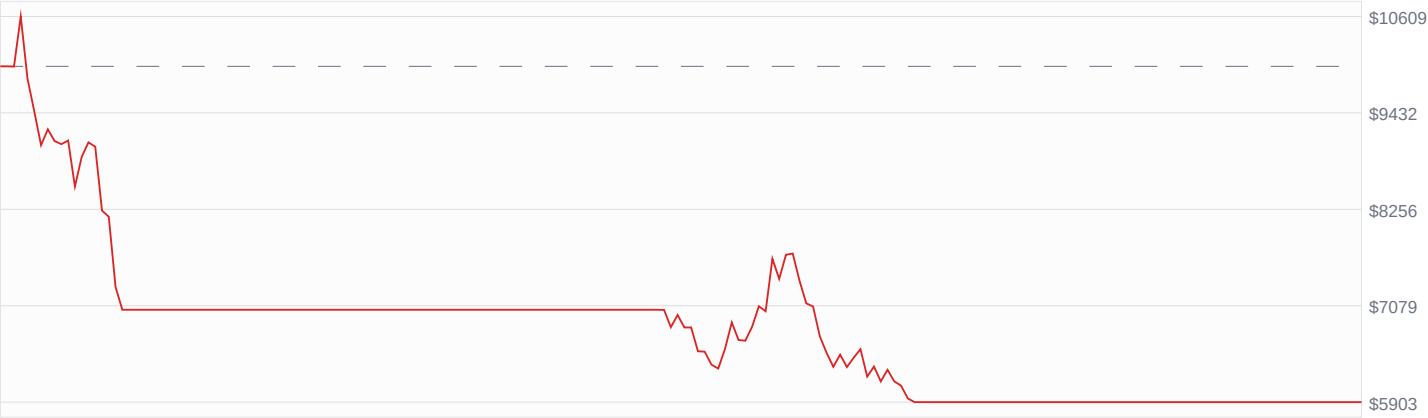


Backtest #7786 · SUSHI/USD · SUSHI/USD · GG7_Williams_Oversold (auto)

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 strategy collapsed with a 0% win rate and 40.97% loss, driven by extreme volatility in SUSHI/USD. A sample size of two trades renders the -1.99 Sharpe ratio statistically meaningless. The 44.36% max drawdown confirms fatal risk exposure without diversification. Immediate redesign is required to increase trade frequency and validate signals over larger datasets.

ADDITIONAL METRICS

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