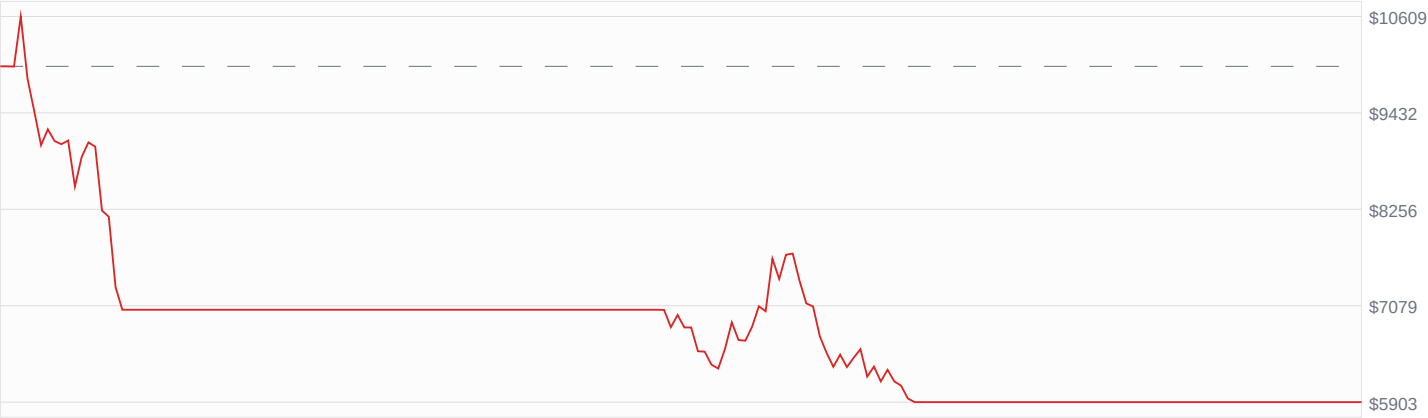




Backtest #7776 · SUSHI/USD · SUSHI/USD · GG7_Williams_Oversold (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7_Williams_Oversold strategy suffered a catastrophic -40.97% ROI with a -44.36% drawdown, indicating total signal failure. A zero percent win rate across only two trades renders the Sharpe ratio of -1.99 statistically meaningless due to insufficient sample size. The strategy likely failed to identify valid mean-reversion points or suffered from extreme slippage during SUSHI's volatility. You must discard this logic immediately as it shows no predictive edge or survivability. Next, conduct a parameter sweep on the Williams %R period and verify if the oversold threshold was too aggressive for the current market regime.

ADDITIONAL METRICS

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