



Backtest #7778 · 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 on SUSHI/USD is fundamentally broken, evidenced by a zero percent win rate and a forty percent capital loss. The two-trade sample size is statistically meaningless, rendering the negative Sharpe ratio of minus two a warning of structural failure rather than bad luck. Williams %R oscillators likely generated false reversals in a trending asset, causing catastrophic drawdowns. Discarding this logic immediately is the only prudent step to preserve remaining capital.

ADDITIONAL METRICS

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