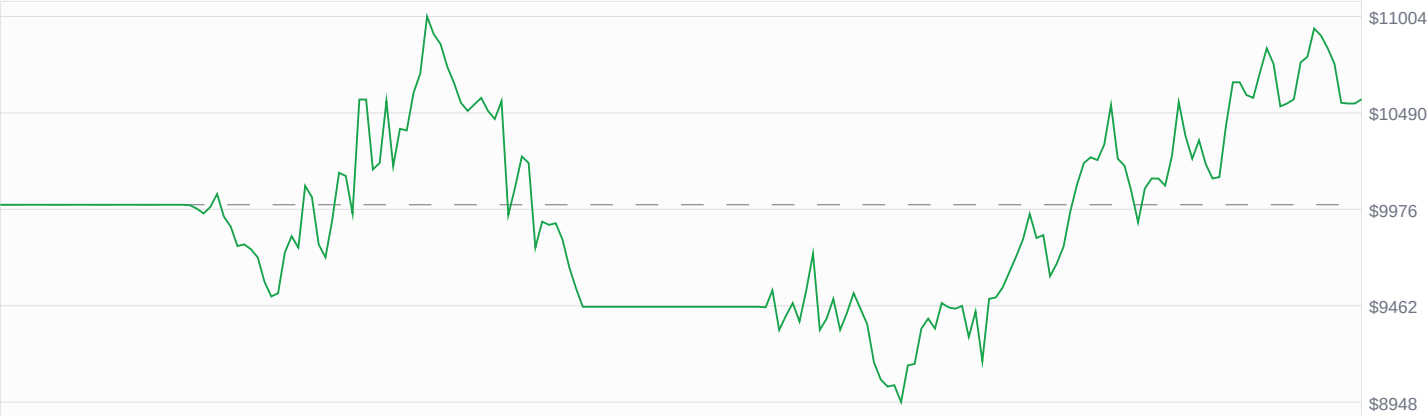




Backtest #40528 · HOPE · HOPE · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.59%	0.42	50.0%	-18.68%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +5.59% ROI appears modest next to an 18.68% max drawdown, indicating poor risk-adjusted performance. A 50.0% win rate with a 0.42 Sharpe ratio suggests the strategy lacks a consistent edge or sufficient reward-to-risk asymmetry. Statistical confidence is negligible given only two total trades, making these results statistically insignificant and likely driven by noise rather than skill. The Williams %R oversold logic failed to filter out adverse volatility, resulting in outsized losses relative to gains. Next, expand the sample size to at least fifty trades to validate whether the mean reversion signal holds statistical significance.

ADDITIONAL METRICS

CAGR	5.59%
Sortino Ratio	0.36
Turnover	3.95x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10562.34