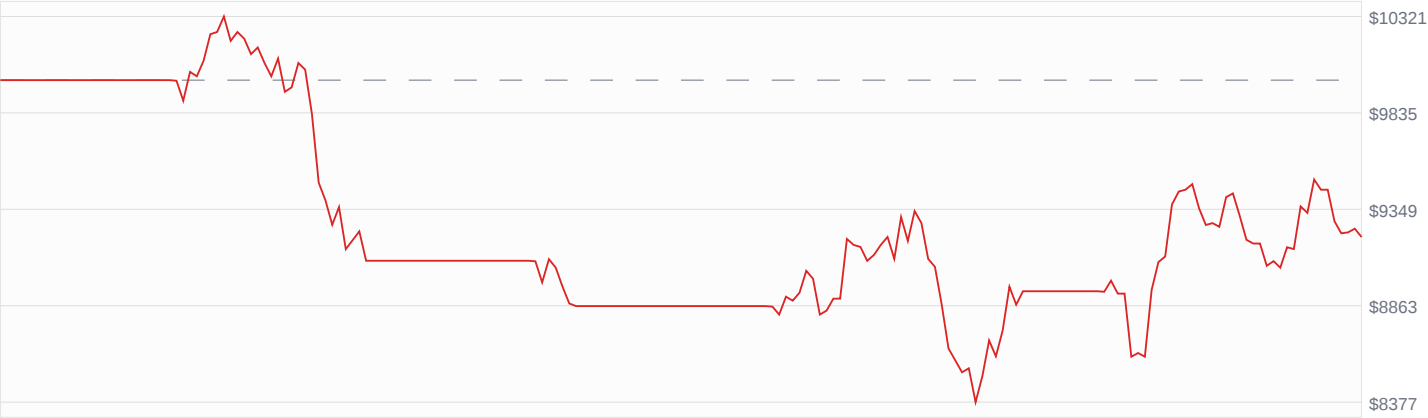




Backtest #40708 · GNW · GNW · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-7.94%	-0.60	50.0%	-18.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GNW Williams Oversold backtest underperformed with a -7.94% ROI and negative Sharpe ratio of -0.60, failing to capture meaningful alpha. A 50% win rate across only 4 trades yields statistically insignificant results, making the observed drawdown and losses unreliable predictors of future performance. The strategy likely entered too late or exited too early during volatile gaps, as oversold indicators often lag in trending assets. We must increase the sample size by expanding the lookback period or testing on higher-frequency data before deploying this logic live.

ADDITIONAL METRICS

CAGR	-7.94%
Sortino Ratio	-0.46
Turnover	7.30x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$9209.13