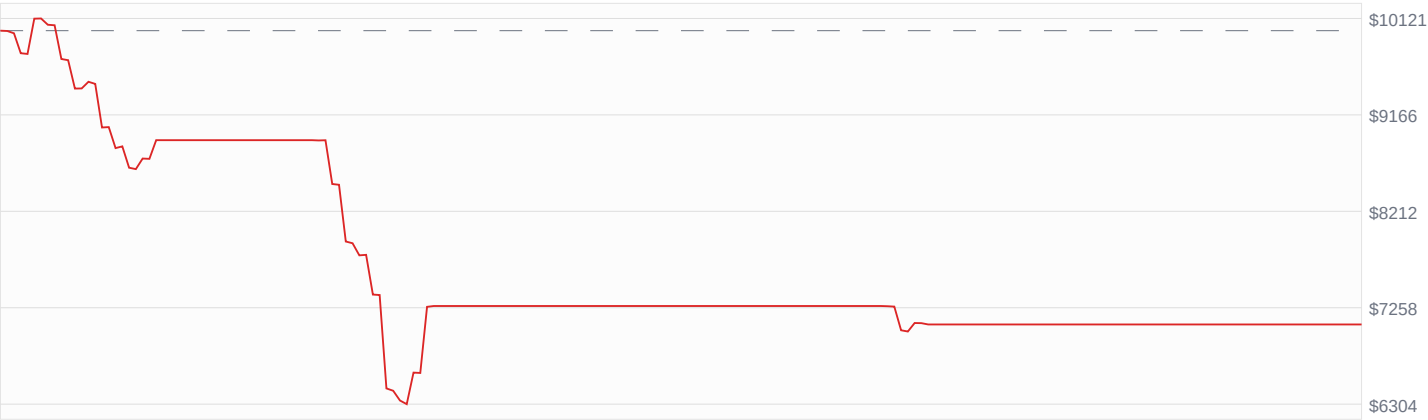




Backtest #40963 · BAT/USD · BAT/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BAT/USD backtest for GG7_Williams_Oversold is statistically insignificant due to only three trades, rendering the -29.08% loss and 0% win rate unreliable indicators of strategy failure. A negative Sharpe ratio of -1.67 and a 37.71% maximum drawdown suggest that entry triggers are poorly calibrated for current market volatility or liquidity conditions. The strategy likely fails because overbought/oversold oscillators often generate false signals in trending crypto markets without confirmation from volume or moving averages. Future iterations must incorporate trend filters to avoid counter-trend entries and increase sample size before drawing definitive conclusions.

ADDITIONAL METRICS

CAGR	-29.08%
Sortino Ratio	-0.83
Turnover	4.95x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7092.43