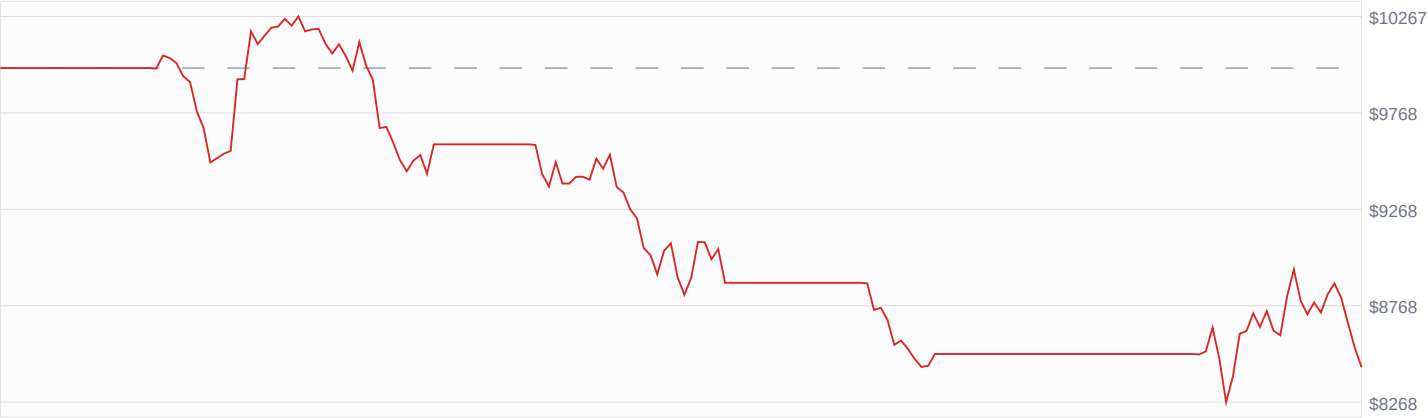




Backtest #45456 · HIG · HIG · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.53%	-1.55	0.0%	-19.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, posting a negative fifteen point five percent return with a zero percent win rate across only four trades. A negative Sharpe ratio of negative one point five five indicates returns consistently lagged the risk-free rate, while the nineteen point four seven percent drawdown severely eroded capital. The tiny sample size makes these results statistically insignificant, preventing any meaningful confidence in the Williams %R oversold logic for this asset. The next step is to expand the backtest window to at least one hundred trades and refine entry filters to reduce noise before any further evaluation.

ADDITIONAL METRICS

CAGR	-15.53%
Sortino Ratio	-1.16
Turnover	7.25x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8449.18