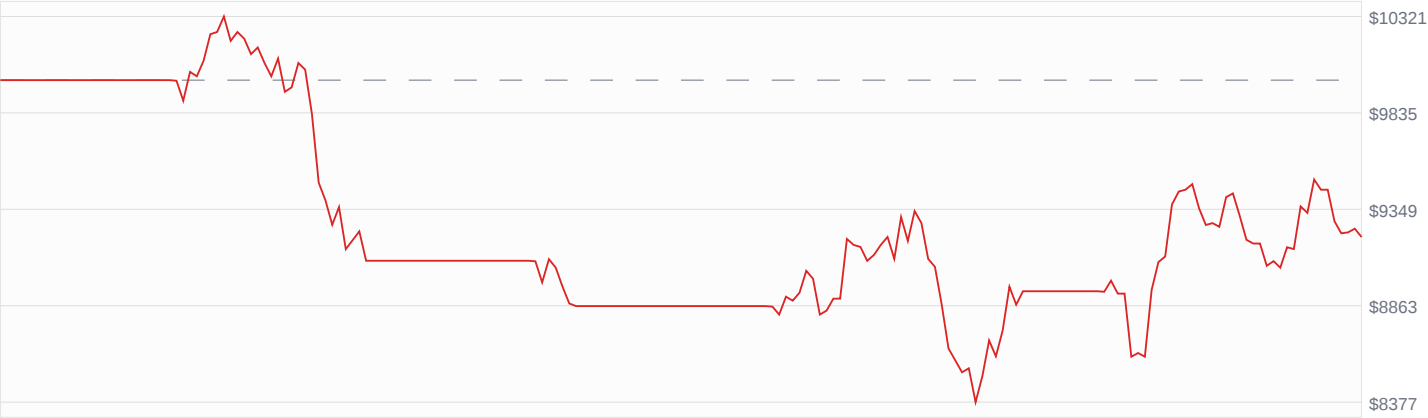




Backtest #53574 · GNW · GNW · GG7\_Williams\_Oversold (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 GG7 Williams Oversold strategy on this sample of four trades failed to generate alpha, returning negative equity with a poor Sharpe ratio of -0.60 and a 18.84% peak drawdown. The 50% win rate indicates no statistical edge, as the losses outweighed the gains in a highly volatile environment. Such a small sample size lacks the power to confirm strategy viability, making the negative ROI unreliable for live deployment. I recommend expanding the backtest horizon to 200 candles or switching to a longer timeframe to assess if the indicator captures meaningful reversals.

ADDITIONAL METRICS

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