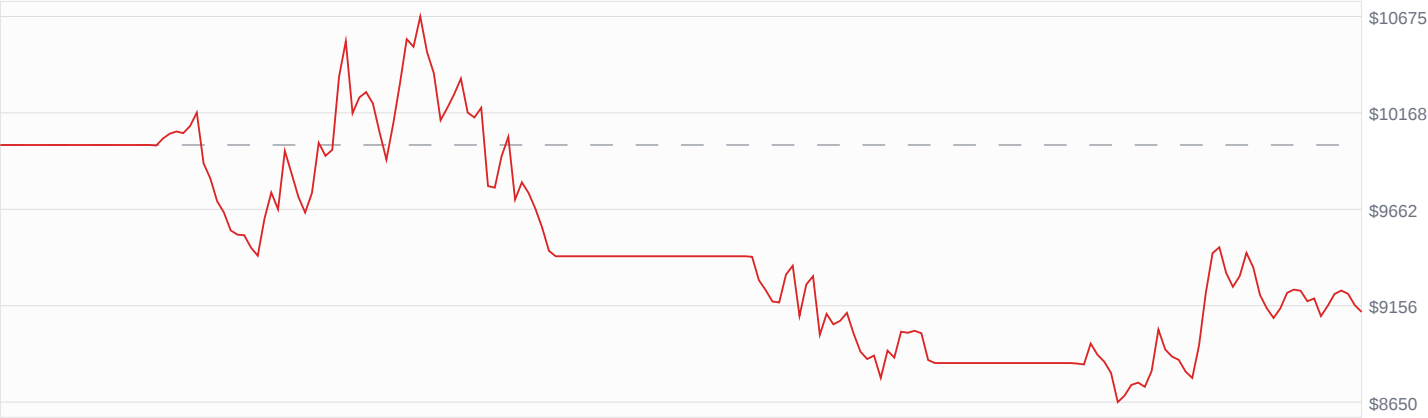




Backtest #40255 · TOWN · TOWN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.79%	-0.59	33.3%	-18.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The negative ROI of -8.79% and Sharpe ratio of -0.59 indicate the strategy lost money while underperforming the risk-free rate. With only three trades and a 33.3% win rate, the sample size is statistically insufficient to draw meaningful conclusions about the Williams %R signal's efficacy. The 18.97% max drawdown suggests poor risk controls, as losses compounded quickly without adequate stop-losses. The strategy likely suffered from low-frequency signals that failed to capture meaningful momentum in TOWN. Next, increase the trade sample size to at least thirty executions to establish statistical significance before further optimization.

ADDITIONAL METRICS

CAGR	-8.79%
Sortino Ratio	-0.50
Turnover	5.57x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9123.56