



Backtest #40442 · MCHB · MCHB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.03%	0.28	25.0%	-11.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The MCHB GG7_Williams_Oversold strategy generated a modest 3.03% ROI, but the 25% win rate and 11% max drawdown suggest the entries are frequently catching falling knives rather than reliable reversals. The Sharpe ratio of 0.28 is statistically weak, and with only four total trades, the sample size is far too small to establish any meaningful statistical confidence or robustness in the signal logic. The low win rate indicates the Williams %R oversold condition is likely triggering in high-volatility downtrends where price momentum continues against the position. To improve, you should backtest a stricter confirmation filter, such as requiring a volume spike or a bullish candlestick pattern, to reduce false signals and lower the drawdown profile.

ADDITIONAL METRICS

CAGR	3.03%
Sortino Ratio	0.26
Turnover	7.86x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10306.38