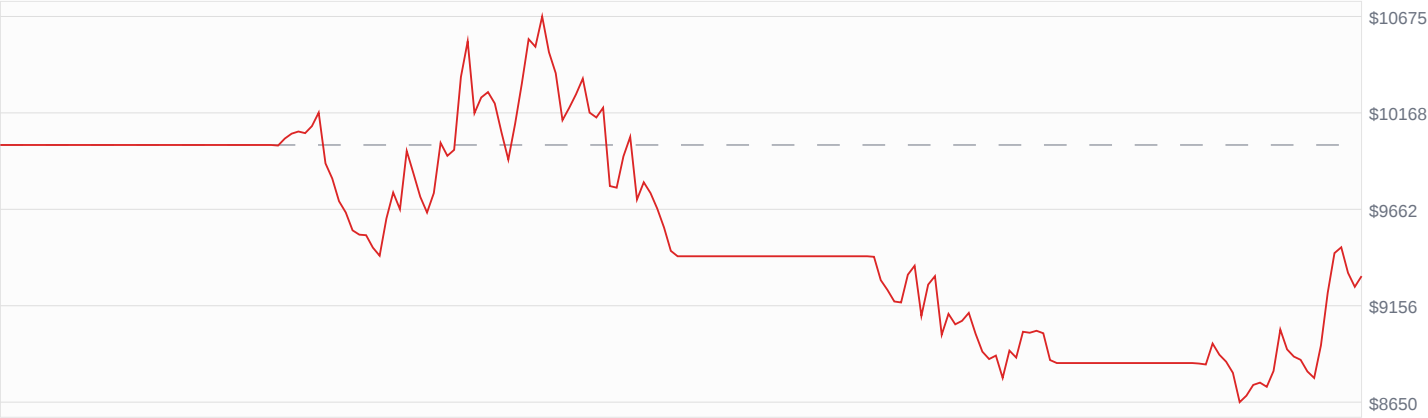




Backtest #4407 · TOWN · TOWN · GG7\_Williams\_Oversold (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -6.91% | -0.45  | 33.3%    | -18.97%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy exhibits a -6.91% ROI with a -0.45 Sharpe and 18.97% max drawdown, indicating severe underperformance. A 33.3% win rate across only three trades yields no statistical confidence, rendering results noise. The capital erosion to \$9,311.55 confirms structural failure rather than temporary variance. Immediate next step: expand sample size to >50 trades or discard the signal logic entirely.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -6.91%     |
| Sortino Ratio   | -0.36      |
| Turnover        | 5.59x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9311.55  |