



Backtest #50398 · VRSN · VRSN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-14.19%	-0.73	33.3%	-23.15%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The VRSN backtest underperformed severely, delivering a -14.19% ROI and a negative Sharpe ratio of -0.73, indicating a failing strategy. With only three trades executed, the statistical sample size is insufficient to confirm the strategy's ineffectiveness or the presence of extreme luck. The -23.15% maximum drawdown suggests the GG7 Williams Oversold signal triggered exits during a short-lived correction rather than a sustained downtrend. Given these constraints, the data is too noisy to draw definitive conclusions about the signal's reliability for this specific stock. The next logical step is to expand the backtest window to include more market cycles and compare results against a simple buy-and-hold benchmark.

ADDITIONAL METRICS

CAGR	-14.19%
Sortino Ratio	-0.43
Turnover	5.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8584.05