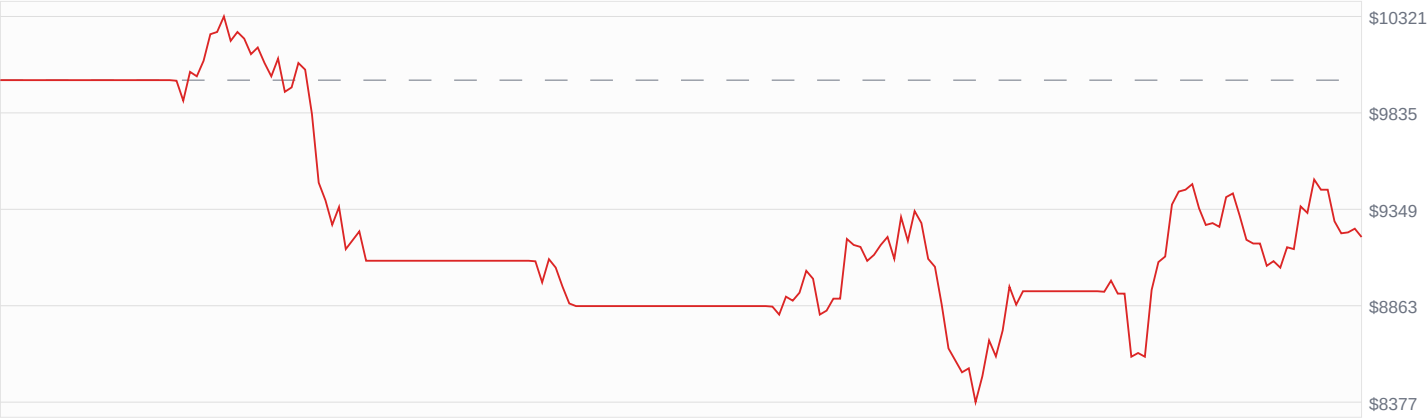




Backtest #53574 · GNW · GNW · GG7_Williams_Oversold (auto)

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