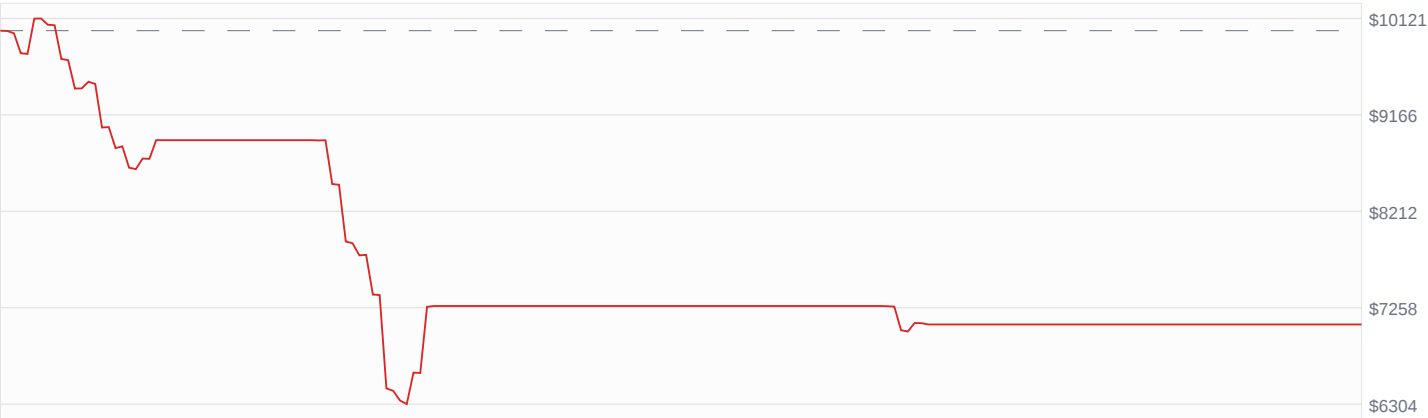




Backtest #53757 · BAT/USD · BAT/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BAT/USD backtest for GG7_Williams_Oversold failed completely with a 0% win rate and -29.08% ROI, indicating the oversold threshold was ineffective in this context. Only three trades were executed, which renders the negative Sharpe ratio of -1.67 and 37.71% drawdown statistically insignificant and prone to high variance. The strategy likely suffered from overfitting or a period of extreme market volatility where mean reversion logic broke down. Increasing the sample size by adjusting timeframes or adding a volume filter is the necessary next step before redeployment.

ADDITIONAL METRICS

CAGR	-29.08%
Sortino Ratio	-0.83
Turnover	4.95x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7092.43