



Backtest #53923 · AX · AX · GG7_Williams_Oversold (auto)

ROI

+5.11%

Sharpe

0.43

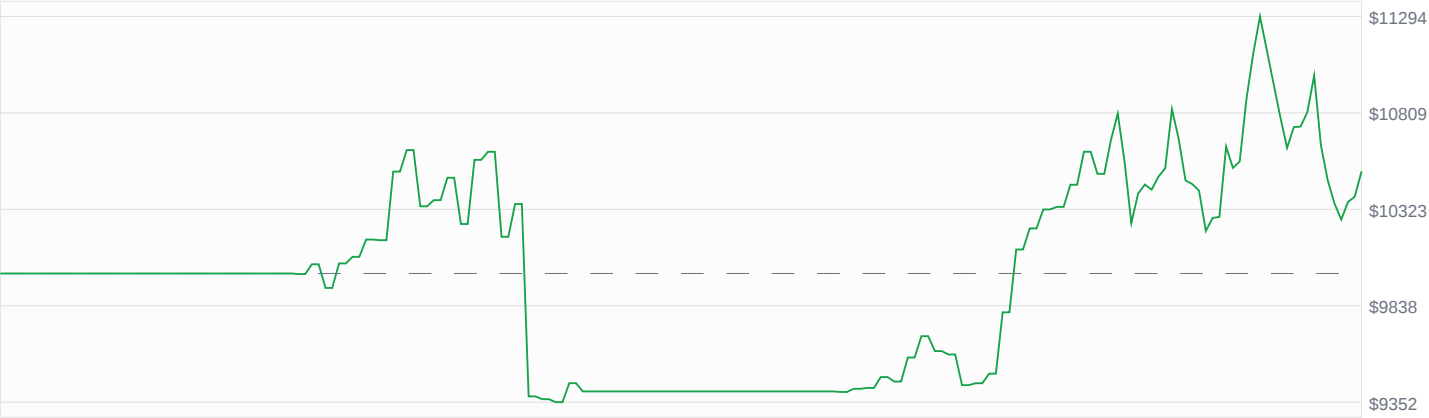
Win Rate

50.0%

Max Drawdown

-11.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on AX delivered a marginal 5.11% return, but the 50% win rate and 0.43 Sharpe ratio suggest the edge is statistically indistinguishable from random noise given only two trades. The 11.24% max drawdown indicates significant downside risk that the small sample size fails to mitigate, leaving us without enough data to confirm robustness. We lack confidence in this setup as a standalone alpha source due to the severe under-sampling of market regimes. A concrete next step is to retest the logic over a longer historical horizon to validate whether the signal holds under varied volatility conditions.

ADDITIONAL METRICS

CAGR	5.11%
Sortino Ratio	0.28
Turnover	3.93x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10514.54