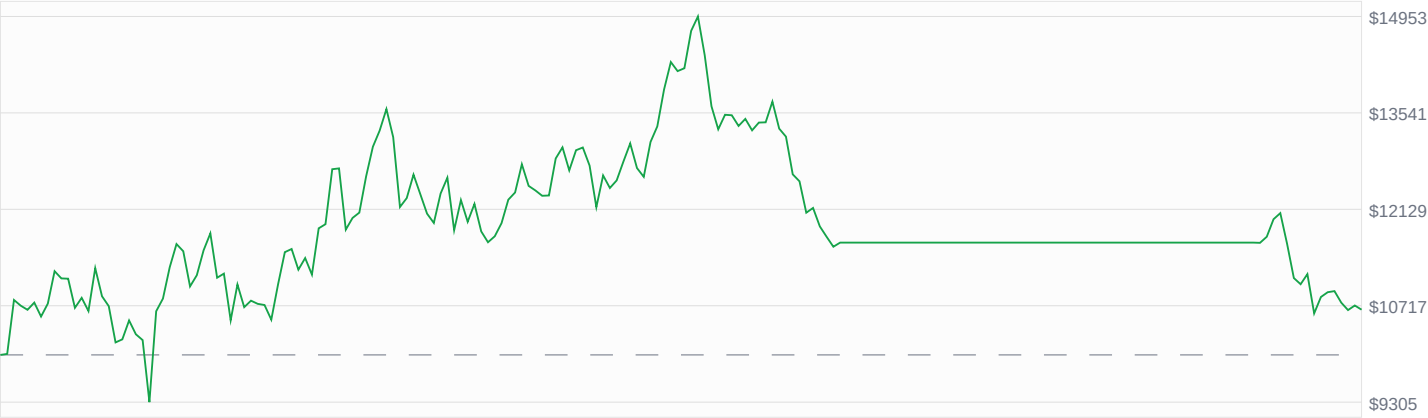


Backtest #8532 · SKY/USD · SKY/USD · GG7\_Williams\_Oversold (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| +6.56% | 0.40   | 50.0%    | -29.08%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded a modest 6.56% ROI but suffered a severe 29.08% drawdown with a low Sharpe ratio of 0.40, indicating poor risk-adjusted returns. A 50% win rate across only two trades renders the results statistically insignificant and prone to random noise. The sample size is far too small to validate any alpha or edge in the Williams Oversold logic. Immediate next steps must involve expanding the backtest window and increasing trade volume to establish statistical confidence. Until then, the signal lacks institutional rigor for live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 6.56%      |
| Sortino Ratio   | 0.34       |
| Turnover        | 4.39x      |
| Total Trades    | 2          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10659.36 |