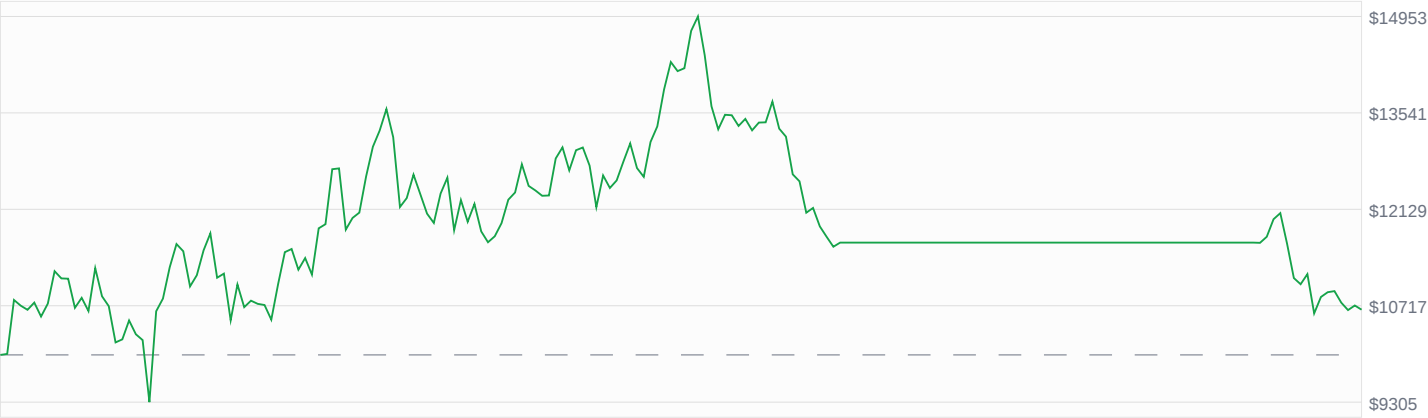




Backtest #41237 · SKY/USD · SKY/USD · GG7_Williams_Oversold (auto)

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 +6.56% ROI is statistically meaningless due to the tiny sample of just two trades, making the 0.40 Sharpe ratio unreliable for performance inference. A 50% win rate with a severe 29% maximum drawdown indicates poor risk management and high volatility relative to returns, suggesting the strategy lacks robust edge. The Williams %R oversold signal may have triggered during noise rather than meaningful reversals, leading to inconsistent outcomes. To validate this approach, run a backtest over at least two hundred trades across different market regimes to establish statistical significance before any capital deployment.

ADDITIONAL METRICS

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