



Backtest #45180 · NIC · NIC · GG7_Williams_Oversold (auto)

ROI

+13.85%

Sharpe

1.09

Win Rate

33.3%

Max Drawdown

-9.27%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on NIC generated a +13.85% return with a 1.09 Sharpe ratio, yet the 33.3% win rate and mere 3 trades indicate severe statistical noise rather than a robust edge. The 9.27% drawdown suggests significant volatility exposure, but the sample size is insufficient to confirm whether the signal logic or execution timing is flawed. Without more historical data points, any conclusion regarding the strategy's reliability remains speculative and prone to overfitting on this specific dataset. The primary next step is to expand the backtest window significantly to accumulate a statistically significant trade count for validation.

ADDITIONAL METRICS

CAGR	13.85%
Sortino Ratio	0.88
Turnover	6.04x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11388.79