



Backtest #53593 · 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 Williams %R oversold strategy on NIC generated a positive 13.85% return with a 1.09 Sharpe ratio, yet the strategy failed in 66.7% of attempts due to only three total trades. This extremely low trade count renders the win rate statistically insignificant and the drawdown of 9.27% highly volatile rather than systemic risk. A single trade cannot confirm the robustness of the signal logic, and the results likely reflect random noise rather than exploitable alpha. We must increase the lookback period or adjust the entry filters to generate sufficient trade density before deploying live capital.

ADDITIONAL METRICS

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