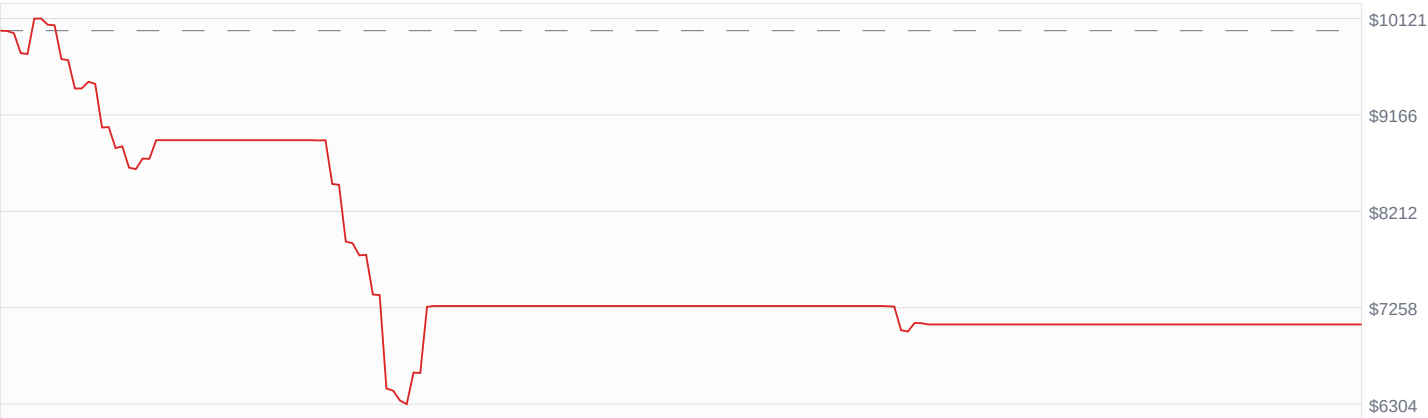




Backtest #53757 · BAT/USD · BAT/USD · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -29.08% | -1.67  | 0.0%     | -37.71%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BAT/USD backtest for GG7\_Williams\_Oversold failed completely with a 0% win rate and -29.08% ROI, indicating the oversold threshold was ineffective in this context. Only three trades were executed, which renders the negative Sharpe ratio of -1.67 and 37.71% drawdown statistically insignificant and prone to high variance. The strategy likely suffered from overfitting or a period of extreme market volatility where mean reversion logic broke down. Increasing the sample size by adjusting timeframes or adding a volume filter is the necessary next step before redeployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -29.08%    |
| Sortino Ratio   | -0.83      |
| Turnover        | 4.95x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$7092.43  |