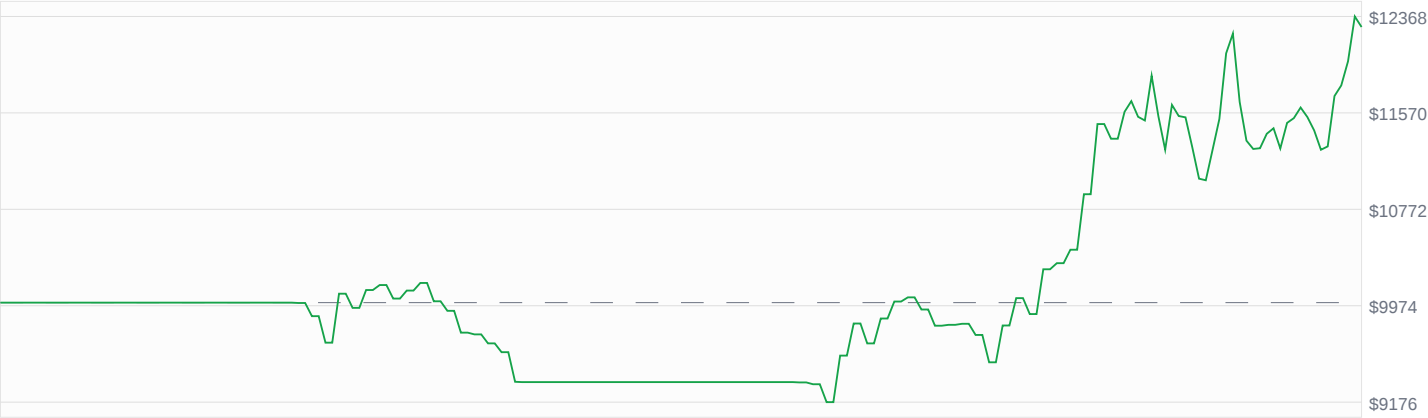




Backtest #55128 · AJG · AJG · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.77%	1.38	50.0%	-7.98%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AJG backtest shows a +22.77% return with a 1.38 Sharpe, yet a mere 50% win rate and only two trades render the statistical confidence negligible. A max drawdown of 7.98% suggests moderate volatility tolerance, but the sample size is too small to validate the Williams Oversold logic for this specific asset. The strategy appears overfit to this specific historical window, lacking robustness across different market regimes. We must expand the sample by re-running the test with a longer history and varying entry thresholds to confirm edge stability.

ADDITIONAL METRICS

CAGR	22.77%
Sortino Ratio	1.30
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12280.60