



Backtest #2054 · CXW · CXW · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+56.92%	1.99	50.0%	-11.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered exceptional raw returns, but a sample size of two trades renders these results statistically meaningless and vulnerable to chance. While the Sharpe ratio of 1.99 looks impressive, it cannot compensate for the lack of data diversity or sample depth. The 50% win rate and 11.24% drawdown are unverified metrics that require hundreds of trades to establish statistical confidence. You need to expand the backtest period and run walk-forward analysis to validate edge before trusting this signal.

ADDITIONAL METRICS

CAGR	56.92%
Sortino Ratio	1.90
Turnover	4.45x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$15697.16