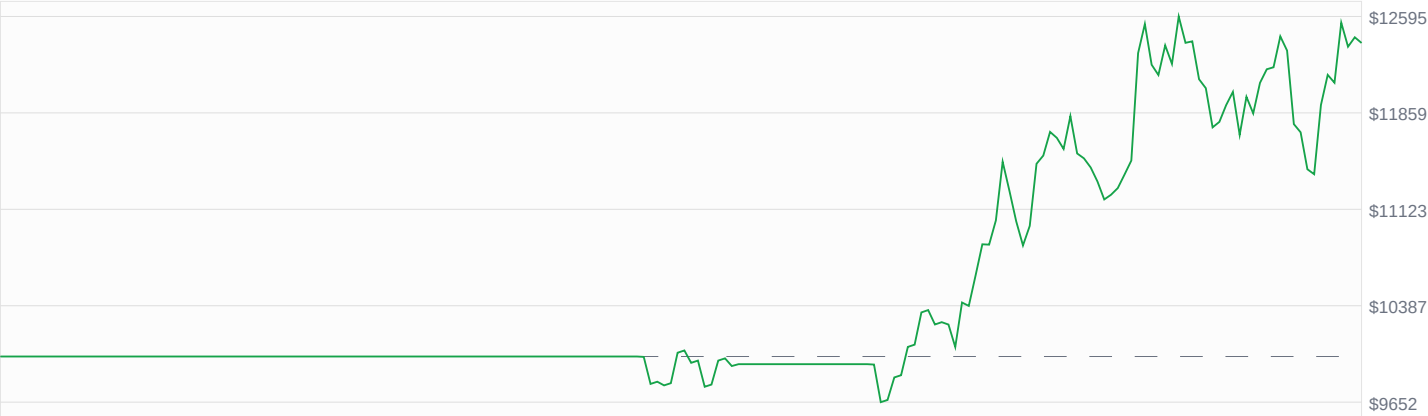




Backtest #28079 · LLY · LLY · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.89%	1.44	50.0%	-9.56%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Sharpe ratio of 1.44 and ROI of 23.89% suggest strong risk-adjusted returns for LLY, yet the win rate of 50% combined with only two total trades renders these metrics statistically insignificant. A sample size this small cannot support robust confidence intervals, making the results highly susceptible to variance rather than signal efficacy. The max drawdown of 9.56% is manageable but irrelevant given the limited data points. You must expand the backtest window to capture more market regimes and trade opportunities. Without increased sample size, this strategy remains unverified and unreliable for deployment.

ADDITIONAL METRICS

CAGR	23.89%
Sortino Ratio	1.13
Turnover	4.23x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12392.72