



Backtest #32778 · BANR · BANR · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.84%	1.10	100.0%	-6.70%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for BANR with the GG7_Williams_Oversold strategy showed a positive ROI of +12.84% and a Sharpe ratio of 1.10, indicating a relatively strong performance. The 100% win rate suggests high consistency. The max drawdown of 6.70% is within acceptable limits for long-term strategies. With a sample size of 2 trades, the confidence level is high but not overwhelmingly so. A concrete next step could be to test this strategy on a larger, more diverse sample to further validate its effectiveness and manage risk more effectively.

ADDITIONAL METRICS

CAGR	12.84%
Sortino Ratio	1.04
Turnover	4.18x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11287.31