



Backtest #4655 · MCHB · MCHB · GG7\_Williams\_Oversold (auto)

ROI

+2.51%

Sharpe

0.25

Win Rate

20.0%

Max Drawdown

-15.61%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The strategy is statistically irrelevant with only five trades, making the 20% win rate and 0.25 Sharpe ratio noise rather than signal. While the +2.51% ROI appears positive, the 15.61% max drawdown severely penalizes risk-adjusted returns for such a tiny sample. This small dataset fails to demonstrate edge or consistency, rendering the results unreliable for live deployment. The low trade count suggests the entry signals are too restrictive or the market regime lacks sufficient volatility. Expand the backtest window significantly to capture more market cycles and verify if the edge persists.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 2.51%      |
| Sortino Ratio   | 0.24       |
| Turnover        | 9.54x      |
| Total Trades    | 5          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10254.34 |