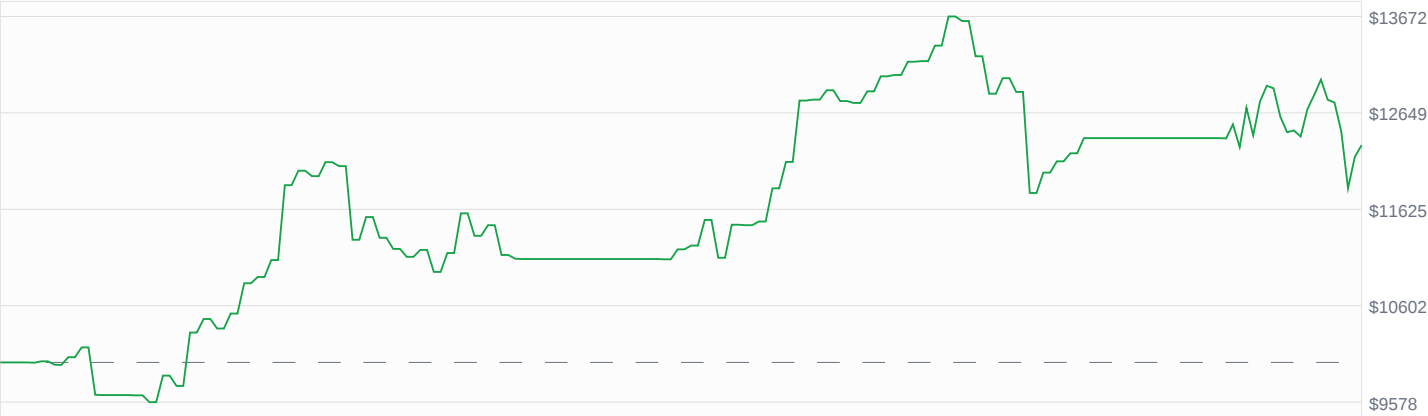




Backtest #48570 · BFH · BFH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.02%	1.17	40.0%	-13.70%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BFH backtest shows positive returns but suffers from low statistical significance due to only five trades, which limits confidence in the 40% win rate. While the strategy captures upside with a +23.02% ROI and a 1.17 Sharpe, the 13.70% drawdown indicates substantial volatility risk during the short sample. The approach benefits from oversold conditions but lacks robustness without a larger dataset to validate entry timing. Increasing the trading frequency or testing on a longer historical period is necessary to confirm if the edge persists beyond this limited window.

ADDITIONAL METRICS

CAGR	23.02%
Sortino Ratio	1.02
Turnover	10.85x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$12306.16