



Backtest #48869 · UMBF · UMBF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.35%	1.13	50.0%	-6.13%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The UMBF backtest shows a +15.35% return but lacks statistical robustness due to only two trades executed. A 50% win rate and 6.13% drawdown suggest the GG7 Williams Oversold logic is fragile without larger sample validation. The Sharpe ratio of 1.13 indicates decent risk-adjusted returns, yet high volatility risk remains unquantified. Re-running the strategy on a higher time frame or expanding the lookback period is necessary to confirm edge reliability. This analysis is for educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	15.35%
Sortino Ratio	0.93
Turnover	4.01x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$11538.91