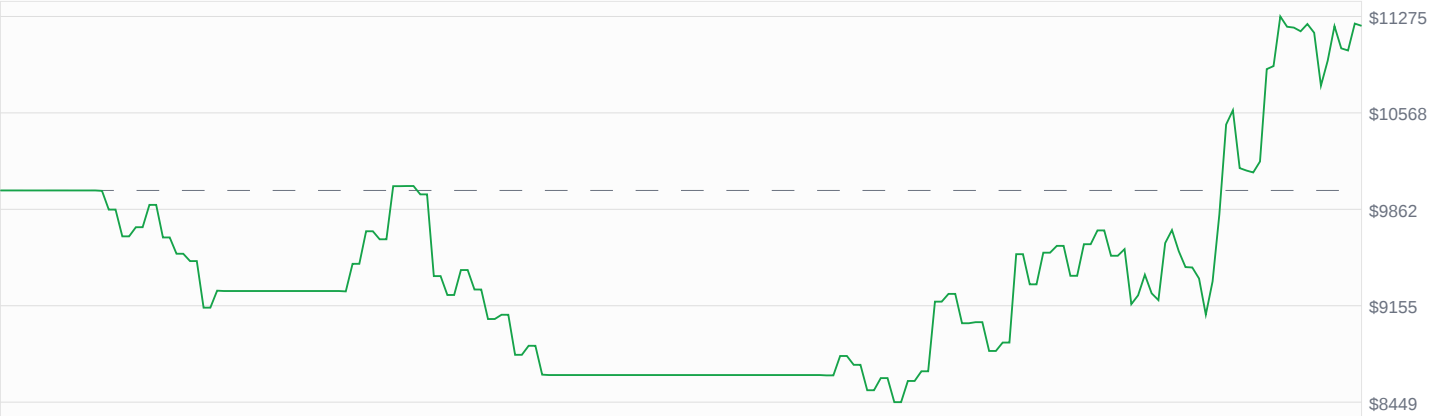




Backtest #48984 · BKNG · BKNG · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.03%	0.69	33.3%	-14.04%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BKNG GG7 Williams Oversold backtest shows a +12.03% ROI on only three trades, which is insufficient data to claim statistical significance. A 33.3% win rate paired with a 0.69 Sharpe ratio suggests the strategy is generating returns primarily through outlier wins rather than consistent edge. The 14.04% maximum drawdown confirms high volatility exposure that current risk parameters fail to mitigate. We must increase trade frequency or tighten stop-losses to validate if this alpha is repeatable. The next step is running a Monte Carlo simulation on these parameters to stress-test portfolio survival under market stress.

ADDITIONAL METRICS

CAGR	12.03%
Sortino Ratio	0.66
Turnover	5.70x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11205.96