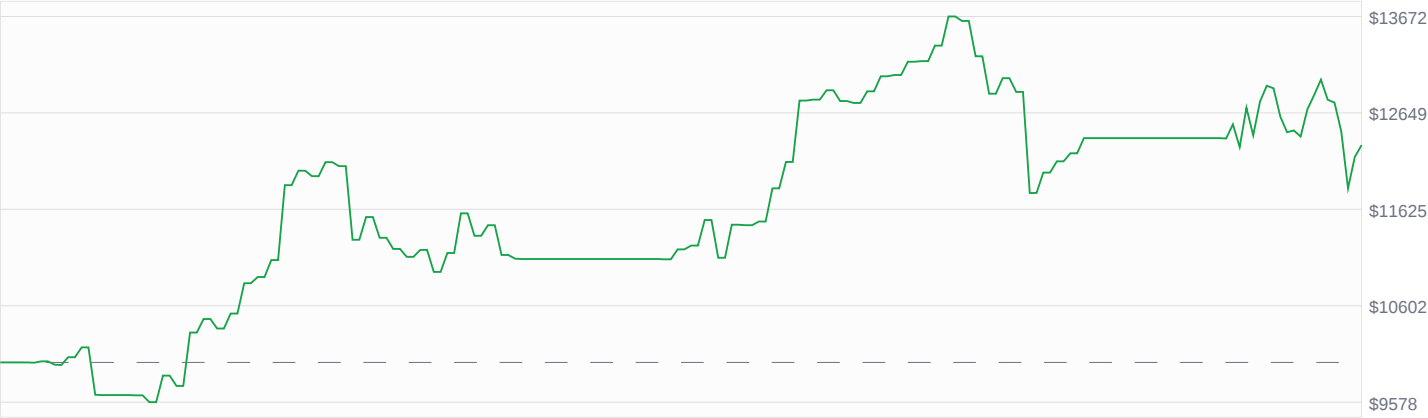




Backtest #52366 · BFH · BFH · GG7_Williams_Oversold (auto)

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 GG7 Williams oversold backtest yielded a +23.02% ROI, yet the 40% win rate and 13.70% drawdown suggest a fragile edge driven by only five trades. Such a small sample size statistically fails to validate the strategy, as a single outlier could easily skew these metrics. The high drawdown relative to returns indicates that the model may be capturing noise rather than a persistent trend. Before live deployment, we must expand the data window or adjust parameters to verify if the signal holds outside this limited period.

ADDITIONAL METRICS

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