



Backtest #52495 · 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 GG7 Williams Oversold strategy generated a positive return on BKNG, but the low trade count of three renders the +12.03% ROI statistically insignificant. A win rate below 34% and a Sharpe ratio of 0.69 indicate the signal lacks robustness for institutional allocation. The 14% drawdown suggests the entry criteria are too sensitive to short-term volatility without proper risk filters. We must expand the backtest window to validate performance across multiple market regimes before deploying live capital.

ADDITIONAL METRICS

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