



Backtest #53345 · USCB · USCB · GG7_Williams_Oversold (auto)

ROI

+10.86%

Sharpe

0.65

Win Rate

66.7%

Max Drawdown

-19.95%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 10.86% return, but the 19.95% drawdown is excessive for a 0.65 Sharpe ratio. With only three trades, the 66.7% win rate lacks statistical significance and likely reflects noise rather than edge. The sample size is too small to confirm robustness or rule out random variance. Next, expand the backtest period to include at least fifty trades to validate signal reliability.

ADDITIONAL METRICS

CAGR	10.86%
Sortino Ratio	0.61
Turnover	6.05x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11089.79