



Backtest #6347 · AMAL · AMAL · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +23.57% | 1.59   | 66.7%    | -6.48%       |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy exhibits strong risk-adjusted returns with a Sharpe of 1.59 and 23.57% ROI. However, the 6.48% max drawdown contrasts with only three total trades, limiting statistical confidence. A win rate of 66.7% is promising but insufficient for robust validation. The sample size is critically low for institutional deployment. Expand the backtest period to increase trade count for meaningful analysis.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 23.57%     |
| Sortino Ratio   | 1.45       |
| Turnover        | 6.25x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$12360.61 |