



Backtest #6349 · 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 delivered a +23.57% ROI with a 1.59 Sharpe, but the 3-trade sample is statistically too small to infer alpha. The 66.7% win rate and 6.48% drawdown look clean, yet one more adverse trade could invalidate the thesis. Confidence is low given the tiny N. Run 1,000+ walk-forward iterations on AMAL before trusting the signal.

ADDITIONAL METRICS

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