



Backtest #7218 · BKNG · BKNG · GG7_Williams_Oversold (auto)

ROI

+1.33%

Sharpe

0.19

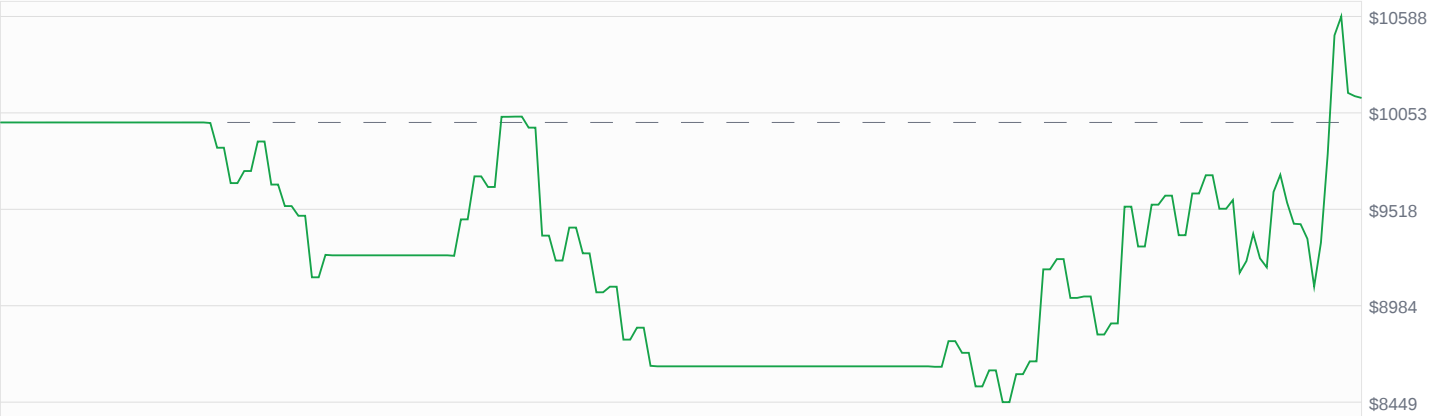
Win Rate

33.3%

Max Drawdown

-14.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BKNG backtest yields negligible alpha, with a 1.33% ROI and a 0.19 Sharpe ratio indicating poor risk-adjusted returns. The 14.96% maximum drawdown is disproportionately high relative to the meager gains, signaling fragile risk management. Statistical confidence is virtually nonexistent given the sample size of only three trades, rendering the 33% win rate meaningless. This strategy requires a significantly larger dataset or fundamental logic overhaul to be viable for institutional deployment.

ADDITIONAL METRICS

CAGR	1.33%
Sortino Ratio	0.16
Turnover	5.60x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10135.88