



Backtest #7694 · TCBX · TCBX · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.09%	0.44	33.3%	-12.65%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved a modest ROI of 5.09% with a 33.3% win rate, but the Sharpe ratio of 0.44 and 12.65% max drawdown indicate poor risk-adjusted returns. The sample size of only three trades renders the results statistically insignificant and highly susceptible to variance. Consequently, the observed alpha lacks confidence and may simply reflect noise rather than a robust edge. Future iterations require expanding the backtest duration and increasing trade frequency to validate the signal logic.

ADDITIONAL METRICS

CAGR	5.09%
Sortino Ratio	0.36
Turnover	5.82x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10512.13