



Backtest #8533 · SKY/USD · SKY/USD · GG7_Williams_Oversold (auto)

ROI

+6.56%

Sharpe

0.40

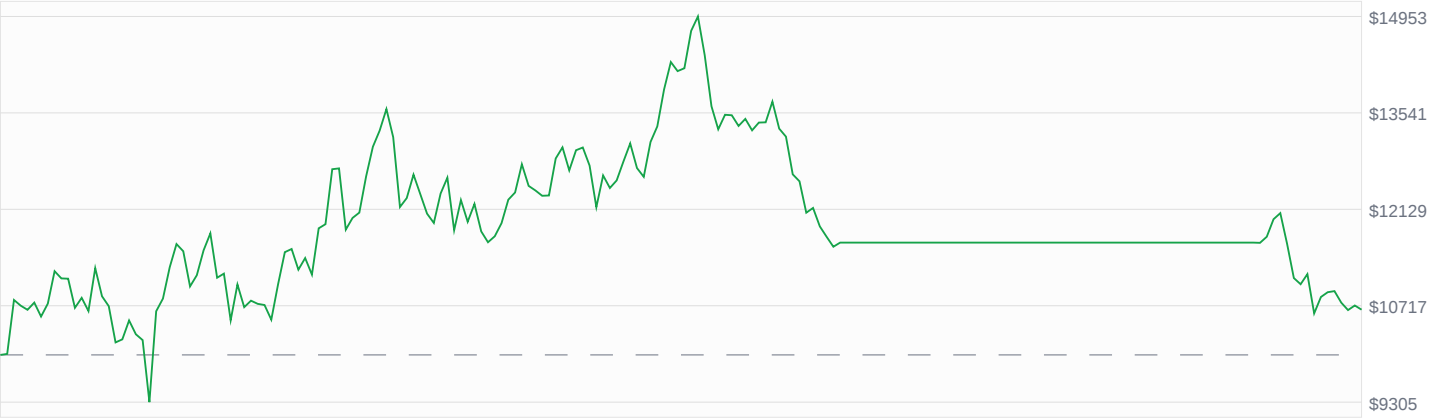
Win Rate

50.0%

Max Drawdown

-29.08%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 6.56% ROI is statistically meaningless with only 2 trades and a 50% win rate, offering zero confidence in the GG7_Williams_Oversold edge. A 29% drawdown is disproportionately high relative to the modest returns, signaling severe risk-reward asymmetry. This sample size cannot distinguish alpha from random noise, rendering the Sharpe of 0.40 unreliable. Expand the backtest window to capture sufficient trade volume for statistical significance before considering any live deployment.

ADDITIONAL METRICS

CAGR	6.56%
Sortino Ratio	0.34
Turnover	4.39x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10659.36