



Backtest #40486 · BFST · BFST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.02%	0.94	33.3%	-6.54%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +10.02% return masks a fragile foundation, with a 33.3% win rate indicating the strategy relies on rare outsized gains rather than consistent execution. While the 0.94 Sharpe ratio and 6.54% drawdown suggest acceptable risk-adjusted performance, the statistical significance is virtually nonexistent due to only three trades. This tiny sample size provides zero confidence in the strategy's long-term viability or its ability to handle varying market conditions. The primary failure is the lack of robustness, making the current results likely a product of chance rather than a repeatable edge. The immediate next step is to extend the backtest period to include at least fifty trades to establish a statistically meaningful baseline before

ADDITIONAL METRICS

CAGR	10.02%
Sortino Ratio	0.76
Turnover	6.04x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11005.65