



Backtest #40958 · RNST · RNST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.48%	0.61	100.0%	-7.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100 percent win rate on RNST is statistically meaningless with only two trades, rendering the 0.61 Sharpe ratio unreliable. The 7.65 percent drawdown suggests significant volatility despite the positive ROI. This sample size lacks the power to confirm genuine alpha or robust risk management. The Williams oversold signal may have coincided with a short-term rebound rather than a sustainable trend. Expand the backtest to at least fifty trades across different market regimes to validate the strategy before considering live deployment.

ADDITIONAL METRICS

CAGR	6.48%
Sortino Ratio	0.49
Turnover	4.13x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10647.96