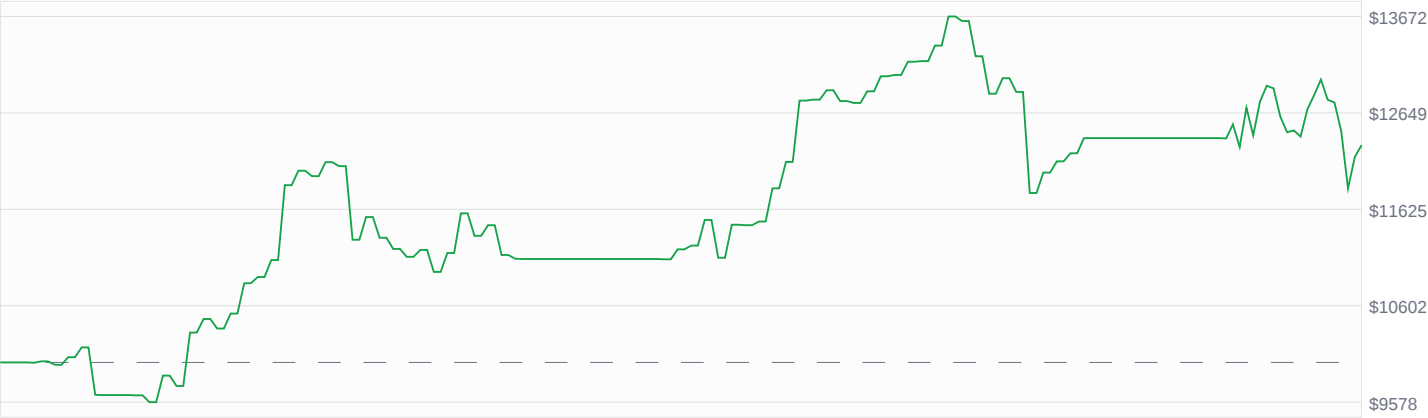




Backtest #50735 · BFH · BFH · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.02%	1.17	40.0%	-13.70%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams oversold strategy on BFH generated +23.02% ROI with a 1.17 Sharpe, yet a 40% win rate and 13.70% drawdown on only five trades reveal low statistical confidence. While the risk-adjusted returns are acceptable, the limited sample size prevents ruling out luck as the primary driver of profit. A concrete next step is to extend the backtest horizon to at least 200 trades to validate the signal's robustness before live deployment.

ADDITIONAL METRICS

CAGR	23.02%
Sortino Ratio	1.02
Turnover	10.85x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$12306.16