



Backtest #50762 · NIC · NIC · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.85%	1.09	33.3%	-9.27%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows a positive ROI, yet the 33.3% win rate with only three trades indicates statistically insignificant results. The low trade count prevents us from assessing the strategy's robustness against typical market noise. A Sharpe ratio of 1.09 suggests moderate risk-adjusted returns, but the sample is too small to confirm stability. We must increase the backtest horizon or adjust parameters to generate sufficient data points before deployment.

ADDITIONAL METRICS

CAGR	13.85%
Sortino Ratio	0.88
Turnover	6.04x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11388.79