



Backtest #53385 · IDT · IDT · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +34.39% | 2.12   | 100.0%   | -6.36%       |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The IDT GG7 Williams Oversold strategy generated a 100% win rate and a 2.12 Sharpe ratio, yet the sample size of only two trades renders these metrics statistically insignificant. While the 34.39% ROI and shallow 6.36% drawdown look promising, such performance is likely due to curve fitting rather than robust edge. This extreme selectivity suggests the model is overfitting to specific market conditions and lacks true predictive power. We must expand the backtest window or test on different assets to validate if this signal holds before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 34.39%     |
| Sortino Ratio   | 2.09       |
| Turnover        | 4.60x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13442.80 |