



Backtest #53740 · GL · GL · GG7_Williams_Oversold (auto)

ROI

+17.92%

Sharpe

1.24

Win Rate

33.3%

Max Drawdown

-7.40%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GL GG7_Williams_Oversold backtest shows a +17.92% ROI with a 1.24 Sharpe, but the 33.3% win rate and only three trades reveal severe overfitting risk. A low trade count makes the sample statistically insignificant, rendering the drawdown and profitability metrics unreliable for live deployment. While the strategy captured volatility, the extreme sparsity suggests the parameters lack robustness across different market regimes. You must expand the sample size by testing multiple years of data and varying the entry thresholds before committing capital.

ADDITIONAL METRICS

CAGR	17.92%
Sortino Ratio	0.95
Turnover	6.07x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11795.08