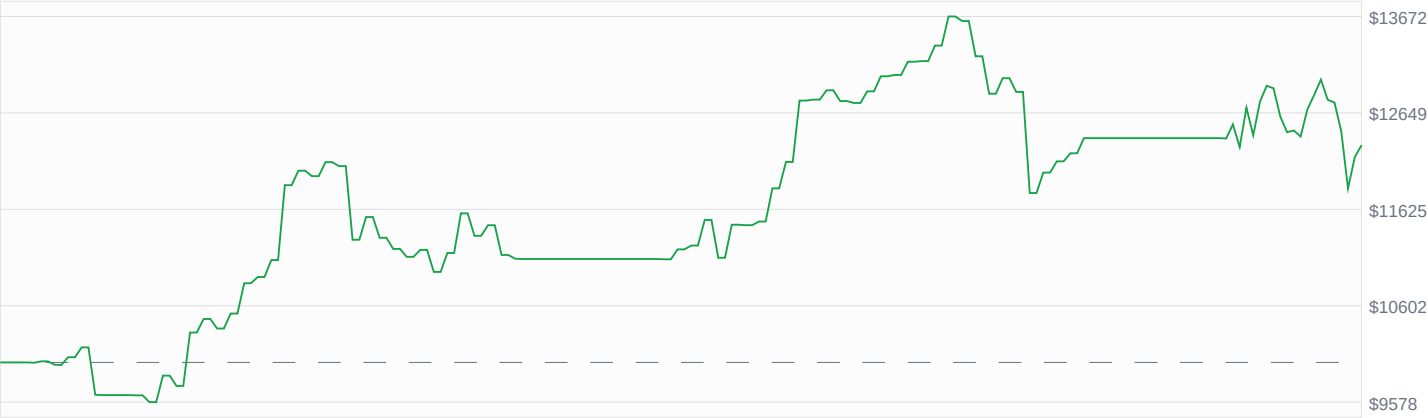




Backtest #40700 · BFH · BFH · GG7_Williams_Oversold (auto)

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 BFH oversold test shows a +23% return with a 1.17 Sharpe, yet only five trades and a 40% win rate limit statistical significance. While the strategy captured a strong uptrend, the high drawdown of 13.7% indicates excessive risk during the single losing period. With such a small sample size, these results likely reflect a lucky capture rather than a robust edge. To validate the approach, you must retest with a wider timeframe or add volatility filters to reduce drawdowns.

ADDITIONAL METRICS

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