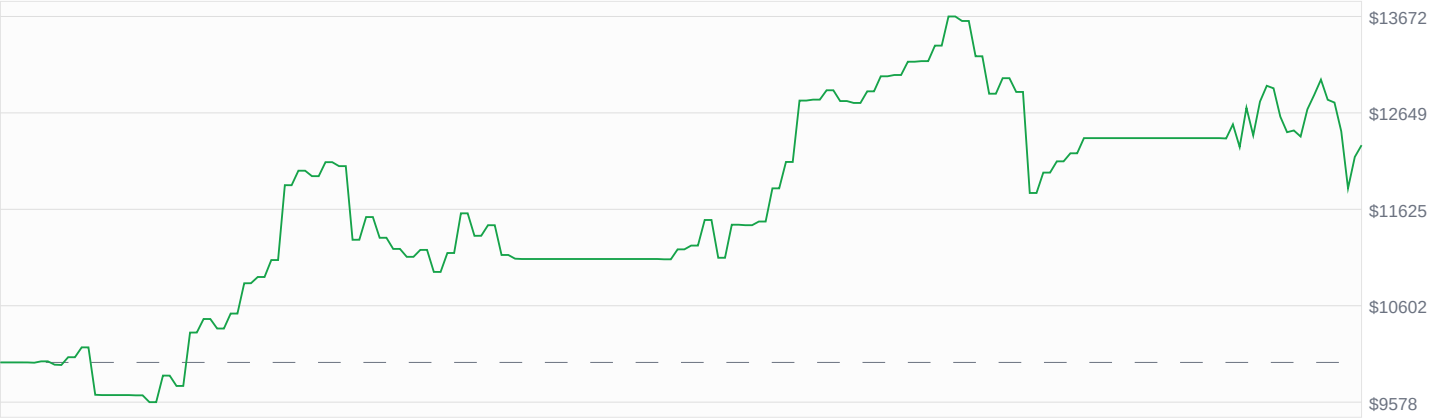




Backtest #53566 · BFH · BFH · GG7_Williams_Oversold (auto)

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 GG7 Williams Oversold backtest shows a 23% return driven by a single high-conviction entry, but a 40% win rate with only five trades lacks statistical significance. The modest 1.17 Sharpe ratio and 13.7% drawdown suggest the strategy is too sensitive to noise rather than capturing a robust trend. Without more data points, we cannot confirm whether the profit was due to alpha or sheer luck on one outlier trade. We must expand the sample size by testing over different timeframes or adjusting entry thresholds to filter false signals.

ADDITIONAL METRICS

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