



Backtest #53742 · BPRN · BPRN · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +18.75% | 1.30   | 100.0%   | -7.96%       |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The BPRN GG7 Williams Oversold strategy shows a 18.75% ROI but suffers from severe overfitting risks given only three trades achieved a perfect 100% win rate. A Sharpe of 1.30 with such a small sample size lacks statistical confidence, making the 7.96% drawdown an unreliable indicator of true volatility. This result likely captures a specific short-term mean-reversion event rather than a robust trend. Next, expand the backtest window to at least 500 candles or incorporate a minimum trade count filter of 30 to validate performance stability.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 18.75%     |
| Sortino Ratio   | 1.39       |
| Turnover        | 6.21x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$11878.11 |