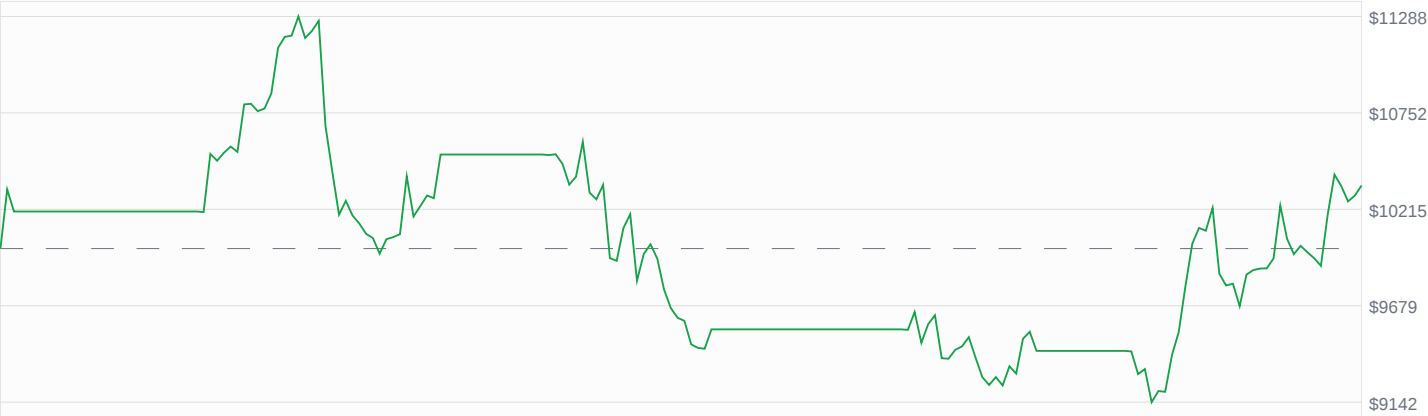




Backtest #5756 · BHRB · BHRB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.45%	0.33	60.0%	-19.01%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +3.45% ROI on BHRB masks a critical flaw: a 19.01% max drawdown with only five trades renders the Sharpe ratio of 0.33 statistically insignificant. A 60% win rate is promising, but the tiny sample size precludes any conclusion about edge durability or mean reversion efficacy. The capital preservation is poor relative to the minimal gains, indicating high risk-adjusted inefficiency. Immediate next step is expanding the backtest window to accumulate at least 50 trades to validate the strategy's robustness before further consideration.

ADDITIONAL METRICS

CAGR	3.45%
Sortino Ratio	0.25
Turnover	9.98x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$10347.90