



Backtest #7697 · 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 strategy delivers an impressive ROI of 18.75% with a Sharpe ratio of 1.30, yet the 100% win rate on only three trades renders the results statistically insignificant and prone to overfitting. A maximum drawdown of 7.96% is manageable, but the tiny sample size fails to validate the edge under varying market conditions or transaction costs. While the capital growth to \$11,878.11 looks strong, this performance likely reflects luck rather than robust alpha generation. I recommend expanding the backtest period to include at least 50 trades to establish statistical confidence. Until then, treat this as a preliminary signal rather than a validated edge for capital deployment.

ADDITIONAL METRICS

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