



Backtest #7699 · 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 +18.75% ROI and 1.30 Sharpe ratio signal robust trend capture, yet the 100% win rate across just three trades is statistically meaningless, likely masking significant survivorship bias and overfitting. With a 7.96% drawdown, the strategy appears stable, but the sample size provides zero confidence in its predictive power for live execution. This result reflects luck or data mining rather than a reliable edge, rendering it unsuitable for capital allocation. Immediate next step is to expand the backtest window and verify out-of-sample performance to distinguish signal from noise.

ADDITIONAL METRICS

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