



Backtest #7702 · 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 are impressive but statistically suspect given only three trades. A 100% win rate over such a small sample suggests survivorship bias rather than robust edge. The 7.96% max drawdown is manageable but insufficient to assess tail risk or regime changes. Results lack statistical confidence for live deployment and likely reflect luck over signal validity. Expand the backtest period and trade count to validate the strategy before any capital allocation.

ADDITIONAL METRICS

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