



Backtest #7703 · 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 look strong, but a 100% win rate over only three trades signals survivorship bias rather than edge. Statistical significance is virtually nil, making this performance indistinguishable from random luck in a small sample. The 7.96% drawdown is manageable, yet the strategy lacks robustness validation against unseen market regimes. You must expand the backtest window and increase the trade count to at least fifty samples for any meaningful conclusion. Until then, treat this as a hypothesis needing rigorous stress testing, not a proven system.

ADDITIONAL METRICS

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