



Backtest #53742 · 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 BPRN GG7 Williams Oversold strategy shows a 18.75% ROI but suffers from severe overfitting risks given only three trades achieved a perfect 100% win rate. A Sharpe of 1.30 with such a small sample size lacks statistical confidence, making the 7.96% drawdown an unreliable indicator of true volatility. This result likely captures a specific short-term mean-reversion event rather than a robust trend. Next, expand the backtest window to at least 500 candles or incorporate a minimum trade count filter of 30 to validate performance stability.

ADDITIONAL METRICS

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