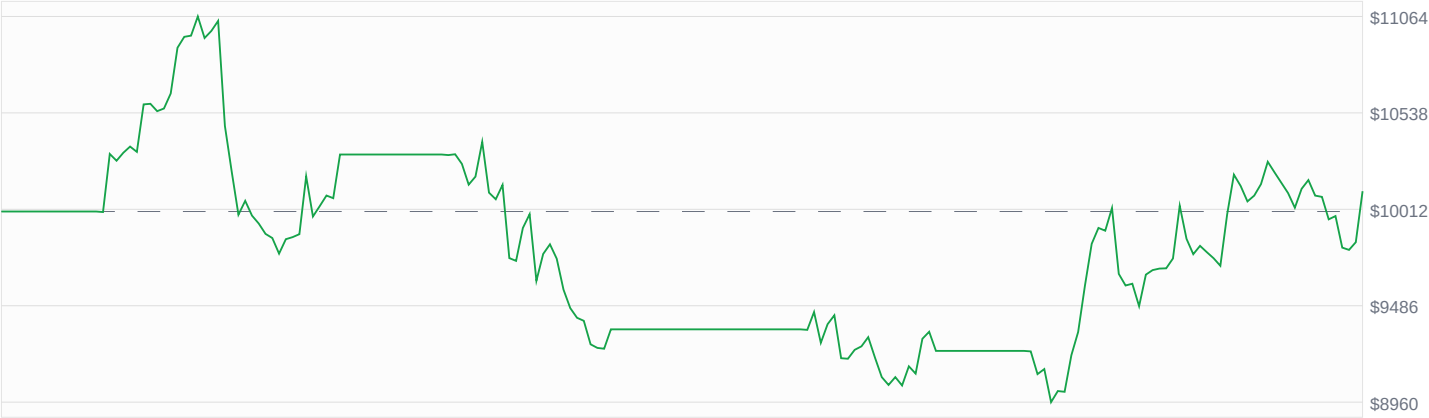




Backtest #53586 · BHRB · BHRB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.08%	0.17	50.0%	-19.01%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams oversold strategy on BHRB generated a nominal +1.08% ROI but failed to adapt to recent volatility, evidenced by a severe 19.01% max drawdown. With only four trades executed, the 50% win rate and 0.17 Sharpe ratio lack statistical significance, rendering this sample size too small for institutional confidence. The strategy appears overly sensitive to short-term dips without adequate trend confirmation filters. We must immediately expand the test window to hundreds of trades to validate robustness before deploying live capital.

ADDITIONAL METRICS

CAGR	1.08%
Sortino Ratio	0.13
Turnover	7.79x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10110.79