



Backtest #41260 · JMSB · JMSB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.59%	1.05	66.7%	-6.58%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +13.59% ROI and 1.05 Sharpe ratio suggest a viable edge in oversold conditions, supported by a 66.7% win rate and controlled 6.58% drawdown. However, the strategy lacks statistical significance because a sample of only three trades is insufficient to validate performance or rule out random variance. This tiny dataset prevents reliable risk assessment despite the positive equity curve. The immediate priority is expanding the historical data window to accumulate a minimum of thirty to fifty trades. This will provide the necessary statistical power to confirm whether the Williams %R signal generates durable alpha.

ADDITIONAL METRICS

CAGR	13.59%
Sortino Ratio	0.94
Turnover	6.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11362.74