



Backtest #41251 · 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 JMSB backtest shows a +13.59% ROI with a 66.7% win rate, yet the statistical confidence remains negligible due to only three trades. A Sharpe ratio of 1.05 indicates acceptable risk-adjusted returns, but the 6.58% drawdown suggests high volatility relative to the small sample. Relying on this strategy for live capital is premature given the insufficient trade history to validate consistency. The primary next step is to extend the historical lookback period to gather enough data points for a robust performance assessment.

ADDITIONAL METRICS

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