



Backtest #8595 · 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 strategy captured solid alpha with a 13.59% ROI and 1.05 Sharpe, yet the three-trade sample size is statistically negligible, rendering the 66.7% win rate meaningless for predictive confidence. The 6.58% drawdown is manageable but the low volume exposes the model to severe overfitting risk and survivorship bias inherent in auto-generated parameters. You cannot trust this edge without expanding the dataset to at least fifty trades to smooth out idiosyncratic noise. Next, run a walk-forward analysis on a longer timeframe to validate the Williams Oversold logic before risking real capital.

ADDITIONAL METRICS

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