



Backtest #8596 · 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 with a 1.05 Sharpe ratio is encouraging, but the sample size of just 3 trades offers virtually no statistical confidence. While the 66.7% win rate and controlled 6.58% drawdown are solid, this is insufficient to validate the GG7 Williams Oversold strategy. We cannot distinguish alpha from random variance here. The immediate next step is running 100+ trades to establish a reliable performance baseline.

ADDITIONAL METRICS

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