



Backtest #48590 · FRST · FRST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.89%	1.10	66.7%	-8.83%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The FRST test shows a 14.89% return but relies on only three trades, creating high variance risk. A 66.7% win rate with an 8.83% drawdown suggests the Williams Oversold filter captures reversals effectively yet lacks volume. Statistical significance is low given the minimal sample size, making the 1.10 Sharpe ratio less reliable than in larger datasets. We must expand the backtest horizon to validate performance stability before live deployment.

ADDITIONAL METRICS

CAGR	14.89%
Sortino Ratio	0.82
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11492.61