



Backtest #52370 · 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 backtest shows a +14.89% return with a 66.7% win rate, yet the sample of only three trades makes statistical significance impossible to confirm. A sharp 8.83% drawdown and flat Sharpe ratio of 1.10 suggest the Williams Oversold oscillator struggles with volatility in this asset. The strategy captures short-term rebounds but lacks robustness against regime shifts given the tiny dataset. We must expand the sample size before deploying live capital to verify edge consistency.

ADDITIONAL METRICS

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