



Backtest #48586 · 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 GG7 Williams oversold strategy on FRST shows positive returns with a 1.10 Sharpe ratio, yet the statistical significance is negligible due to only three trades executed. A win rate of 66.7% appears robust but lacks confidence intervals given the extreme sample size, making the 8.83% drawdown difficult to contextualize. The strategy captures short-term mean reversion effectively in this specific sample but risks overfitting to noise without broader data validation. To validate the approach, run a forward test with increased trade frequency or expand the backtest window to at least 100 trades. This analysis remains educational and does not constitute a recommendation to trade FRST.

ADDITIONAL METRICS

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