



Backtest #48592 · 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 GG7_Williams_Oversold backtest shows a +14.89% ROI with a 66.7% win rate, yet the statistical validity is critically low due to only 3 total trades. A Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns on paper, but the small sample size creates high uncertainty around the true performance distribution. The 8.83% maximum drawdown indicates the strategy can suffer significant equity dips during specific market conditions, which warrants caution before deployment. Expanding the backtest period or adjusting entry thresholds to increase trade frequency is essential before considering live capital allocation. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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