



Backtest #53229 · FSBC · FSBC · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.23%	1.01	50.0%	-8.47%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The FSBC backtest shows a +14.23% return with a 1.01 Sharpe, yet the 50% win rate and two trades suggest statistical noise rather than a robust edge. An 8.47% drawdown is acceptable, but the sample size is too small to validate the Williams %R oversold signal as a primary entry. We need more data points to confirm if the strategy captures true reversions or simply luck. The next step is to backtest with a longer timeframe or add volume filters to reduce false signals.

ADDITIONAL METRICS

CAGR	14.23%
Sortino Ratio	0.77
Turnover	4.07x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$11422.89