



Backtest #44636 · FBIZ · FBIZ · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.02%	1.76	100.0%	-8.36%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FBIZ GG5_Stochastic_Oversold backtest shows a perfect 100% win rate but relies on only two trades, rendering the 1.76 Sharpe ratio statistically insignificant. An 8.36% maximum drawdown is acceptable for a mean-reversion setup, yet the extreme lack of trade frequency prevents any meaningful assessment of risk-adjusted performance. This sample size is insufficient to confirm strategy robustness against varying market regimes, making the reported returns unreliable for institutional deployment. The next step is to run a longer historical backtest with adjusted entry filters to validate whether the stochastic oversold signal persists beyond these isolated instances.

ADDITIONAL METRICS

CAGR	24.02%
Sortino Ratio	1.42
Turnover	4.25x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12405.75