



Backtest #48588 · 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 Williams Oversold strategy on FRST generated 14.89% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance impossible. A Sharpe of 1.10 suggests decent efficiency, but the 8.83% drawdown indicates exposure to volatility that a single trade cannot capture. We must expand the test window or adjust parameters to validate these metrics against a larger dataset before deployment. The next step is running a 30-day backtest on the same parameters to assess robustness and reduce variance risk.

ADDITIONAL METRICS

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