



Backtest #48600 · FCF · FCF · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +14.41% | 1.05   | 100.0%   | -12.19%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FCF GG7 Williams oversold backtest shows perfect execution on a tiny sample, but the 100% win rate and +14.41% ROI on just two trades are statistically unreliable signals. A Sharpe of 1.05 suggests moderate risk-adjusted returns, yet the 12.19% drawdown indicates significant volatility that could widen without more data. We cannot confirm strategy robustness until live data or a larger historical set eliminates survivorship bias. The next step is expanding the lookback period or testing on correlated assets to validate edge beyond this narrow sample.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 14.41%     |
| Sortino Ratio   | 0.98       |
| Turnover        | 4.18x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$11444.52 |