



Backtest #48601 · 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 backtest shows a 100% win rate with a 14.41% gain, but this result lacks statistical significance due to only two trades. A single loss would have erased the entire profit, making the strategy highly fragile and prone to overfitting. The low trade count prevents a reliable assessment of the 12.19% drawdown risk across varying market conditions. We must run a walk-forward analysis with a broader parameter grid to validate if the Williams %R threshold holds beyond this specific sample.

ADDITIONAL METRICS

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