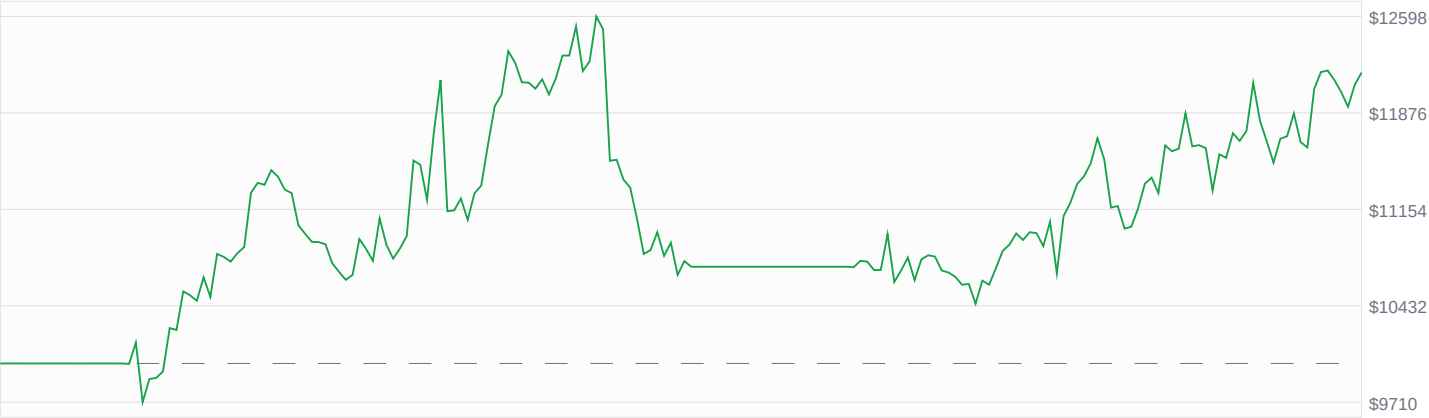




Backtest #7612 · SFST · SFST · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +21.74% | 1.08   | 100.0%   | -17.07%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate with only two trades is statistically meaningless, masking a severe sample size deficiency. While ROI is strong, the 17% max drawdown indicates high volatility that the Sharpe ratio of 1.08 barely justifies. You cannot trust this signal; the edge is unproven. Run a backtest with a minimum of 100 trades to establish real confidence. Expand the lookback period to validate resilience across different market conditions.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 21.74%     |
| Sortino Ratio   | 0.94       |
| Turnover        | 4.36x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12177.86 |