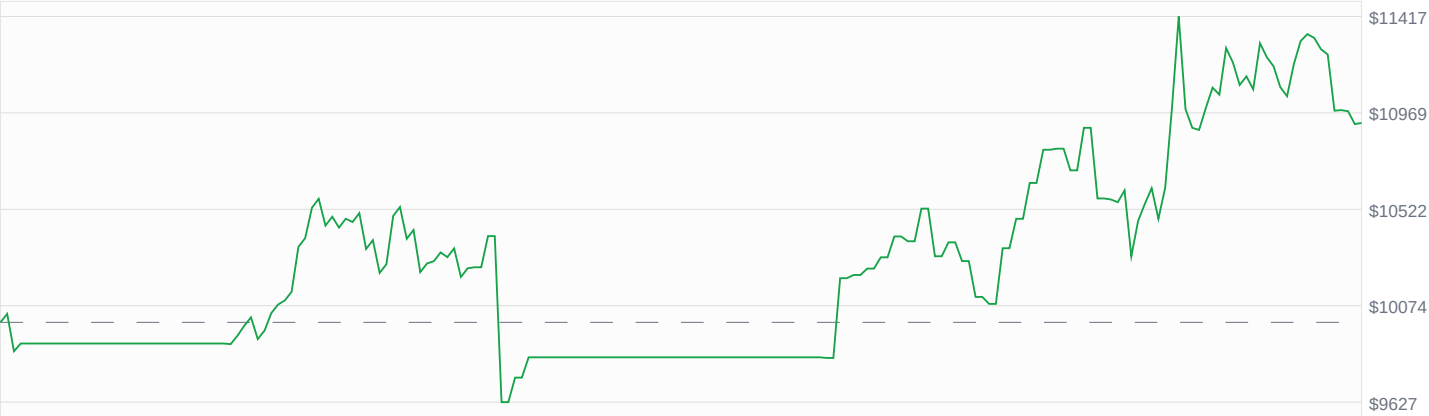




Backtest #50580 · SPFI · SPFI · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.19%	0.75	33.3%	-8.27%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SPFI backtest shows a 9.19% return, but the 33.3% win rate and only three trades reveal statistically insignificant results. A Sharpe ratio of 0.75 suggests the risk-adjusted returns are mediocre, while the 8.27% drawdown indicates high volatility relative to the small sample. The GG7 Williams Oversold filter likely failed to confirm trend direction in this low-volume environment. We must increase trade frequency or broaden the strategy scope before drawing any firm conclusions on performance.

ADDITIONAL METRICS

CAGR	9.19%
Sortino Ratio	0.52
Turnover	6.04x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10922.32