



Backtest #55509 · SFST · SFST · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.00%	0.26	50.0%	-5.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SFST Williams Oversold backtest shows a 2% ROI and 50% win rate with only four trades, rendering the 0.26 Sharpe ratio statistically insignificant. A 5.86% maximum drawdown indicates moderate downside risk that demands caution before scaling. Given the narrow sample size, these metrics lack robust confidence and may reflect overfitting to recent price noise. We must increase trade frequency or broaden the lookback period to validate the strategy's edge. The next step is to run a walk-forward analysis to ensure performance stability across different market regimes.

ADDITIONAL METRICS

CAGR	2.00%
Sortino Ratio	0.22
Turnover	8.12x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10203.21