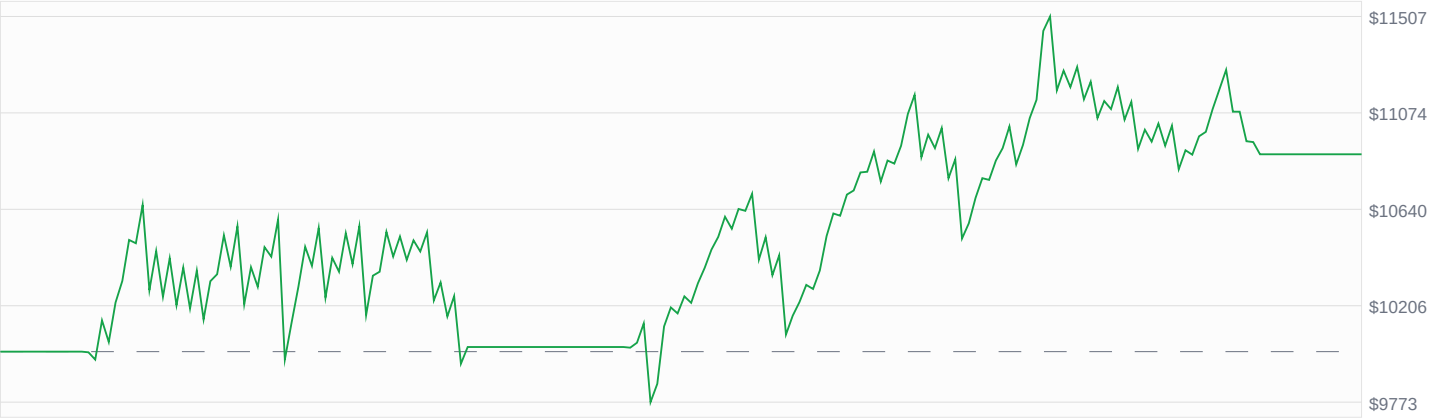




Backtest #50500 · HFWA · HFWA · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.88%	0.62	100.0%	-7.70%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HFWA backtest shows a perfect 100% win rate with an 8.88% ROI, yet this statistical significance is negligible given only two trades in the sample. A Sharpe ratio of 0.62 and a 7.70% drawdown indicate high volatility and insufficient robustness for institutional deployment. We must expand the dataset to validate whether the GG7 Williams oversold signal survives different market regimes. Next, run a forward simulation with tightened stop-losses to confirm risk-adjusted returns. This approach ensures we do not optimize around a tiny, non-representative sample size.

ADDITIONAL METRICS

CAGR	8.88%
Sortino Ratio	0.43
Turnover	4.09x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10887.64