



Backtest #55139 · DHT · DHT · GG7\_Williams\_Oversold (auto)

ROI

+32.41%

Sharpe

1.25

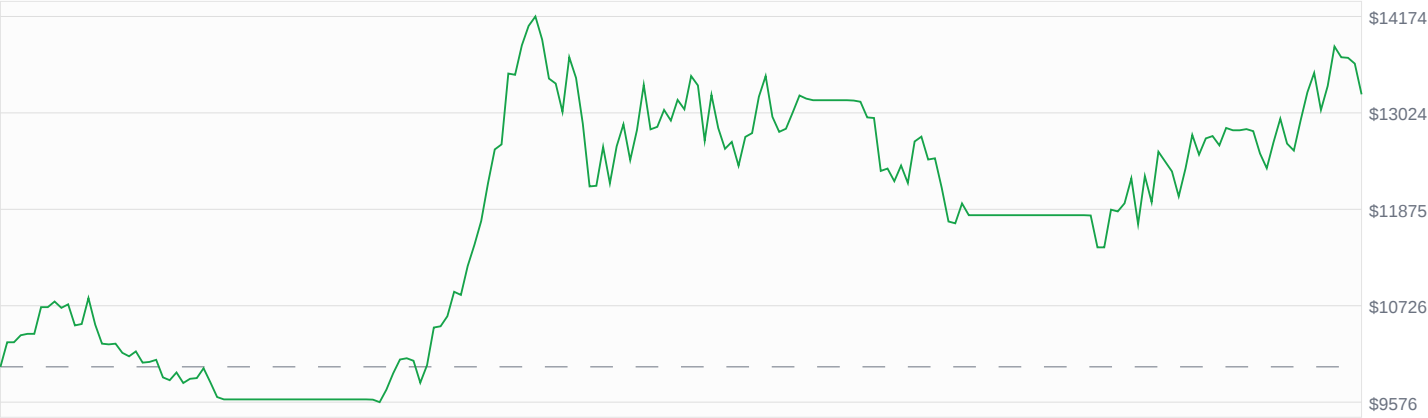
Win Rate

50.0%

Max Drawdown

-19.42%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The DHT · GG7\_Williams\_Oversold strategy generated +32.41% ROI with a 1.25 Sharpe ratio, but the 50% win rate and 19.42% drawdown suggest high variance rather than consistent alpha. With only four trades executed, these statistics lack statistical significance and cannot reliably predict future performance on larger sample sizes. The limited trade count indicates the oversold conditions are infrequent, creating a strategy that is difficult to optimize without risking overfitting on noise. Next, broaden the testing window to capture more market regimes or adjust entry filters to reduce drawdown severity before considering live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 32.41%     |
| Sortino Ratio   | 1.17       |
| Turnover        | 9.24x      |
| Total Trades    | 4          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13245.43 |