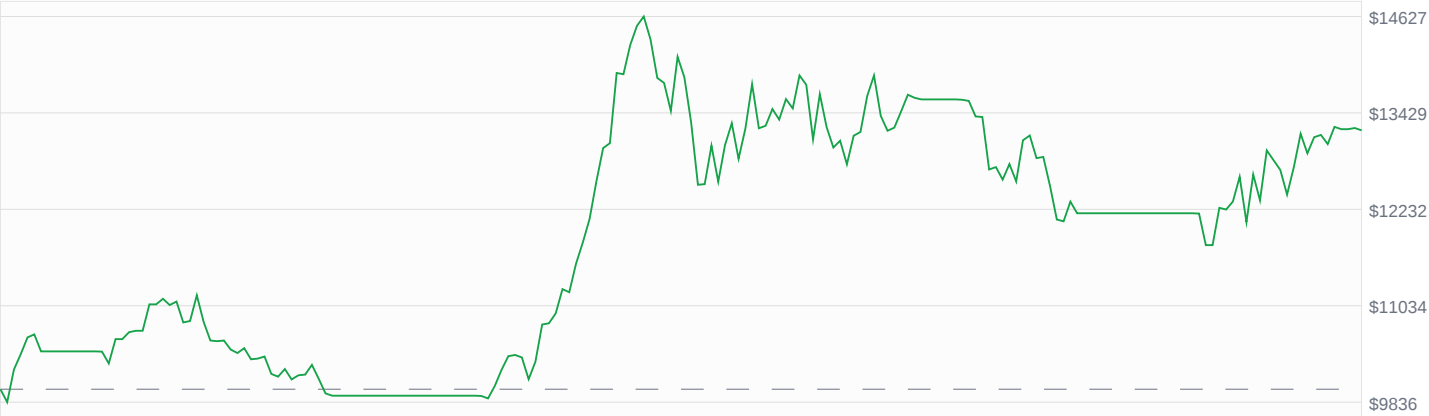




Backtest #28034 · DHT · DHT · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+32.09%	1.27	60.0%	-19.42%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +32.09% ROI and 1.27 Sharpe ratio are compelling, yet the sample size of only five trades renders these metrics statistically fragile. While a 60% win rate is positive, the 19.42% max drawdown exposes significant tail risk that may not hold up in live markets. Without a larger dataset, it is impossible to distinguish genuine alpha from random variance or overfitting. The strategy requires extensive forward testing to verify robustness across varying volatility regimes.

ADDITIONAL METRICS

CAGR	32.09%
Sortino Ratio	1.16
Turnover	11.55x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$13212.70