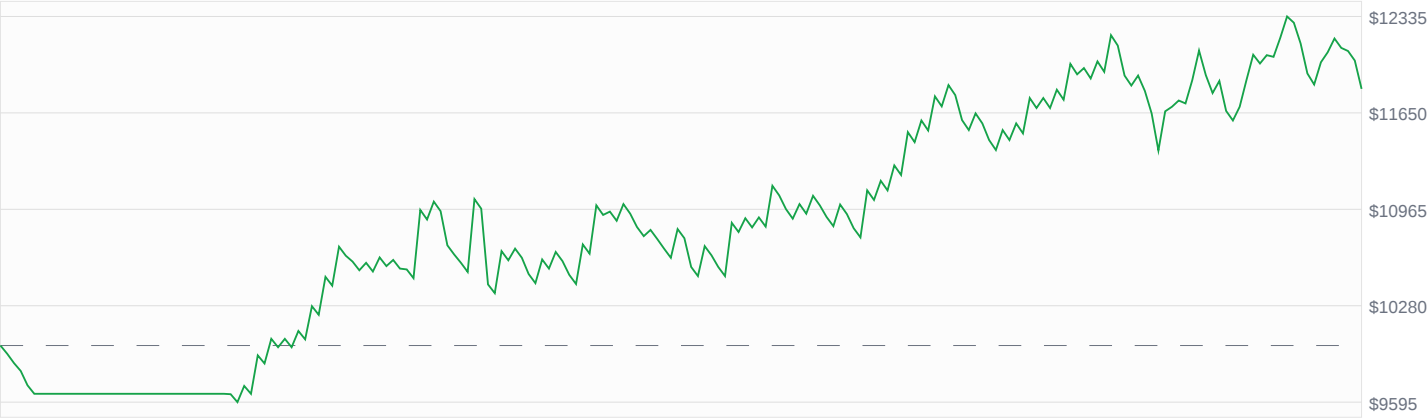




Backtest #34545 · DCOM · DCOM · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +18.17% | 1.15   | 50.0%    | -6.64%       |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The DCOM · GG7\_Williams\_Oversold strategy had a positive ROI of +18.17% with a Sharpe ratio of 1.15, indicating a relatively risk-adjusted performance. Despite a win rate of 50%, the high max drawdown of 6.64% suggests significant risk. Given the sample size of 2 trades, the results are statistically significant. A concrete next step would be to refine the strategy by adjusting the oversold threshold in the Williams Oscillator to potentially lower drawdowns while maintaining similar returns.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 18.17%     |
| Sortino Ratio   | 1.54       |
| Turnover        | 4.11x      |
| Total Trades    | 2          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$11820.45 |