



Backtest #55048 · DNTH · DNTH · GG7_Williams_Oversold (auto)

ROI

+10.33%

Sharpe

0.54

Win Rate

66.7%

Max Drawdown

-25.46%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on DNTH delivered a nominal 10.33% return with a 66.7% win rate across only three trades, creating a statistically insignificant sample that precludes any reliable performance attribution. While the high win rate suggests effective entry timing, the 25.46% maximum drawdown indicates excessive volatility and poor risk management during the few occurrences of adverse price action. The Sharpe ratio of 0.54 confirms that returns were not sufficiently risk-adjusted, primarily due to the limited trade count failing to smooth out random variance. Increasing the data frequency or extending the backtest window to at least 100 trades is essential before deploying capital to this specific logic. This analysis highlights

ADDITIONAL METRICS

CAGR	10.33%
Sortino Ratio	0.53
Turnover	6.20x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11036.15