



Backtest #44066 · 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 strategy captured a 10.33% return with a 66.7% win rate, indicating decent directional accuracy. However, the 25.46% maximum drawdown significantly exceeds the 0.54 Sharpe ratio, suggesting poor risk-adjusted performance. With only three total trades, the statistical confidence is negligible and results are likely driven by luck rather than edge. The primary failure is the inability to control downside exposure relative to the modest upside gains. You should increase the sample size to at least fifty trades to validate the signal before considering live deployment.

ADDITIONAL METRICS

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