



Backtest #55047 · 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 generated a positive 10.33% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. The excessive 25.46% maximum drawdown relative to the modest Sharpe ratio of 0.54 indicates high instability and poor risk-adjusted performance typical of small samples. While the strategy successfully identified oversold conditions, the lack of trade frequency prevents reliable assessment of its robustness across varying market regimes. A critical next step is expanding the backtest to a longer historical period or increasing the trade frequency to validate whether this edge persists beyond a single anomalous period.

ADDITIONAL METRICS

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