LATINOS TRADING

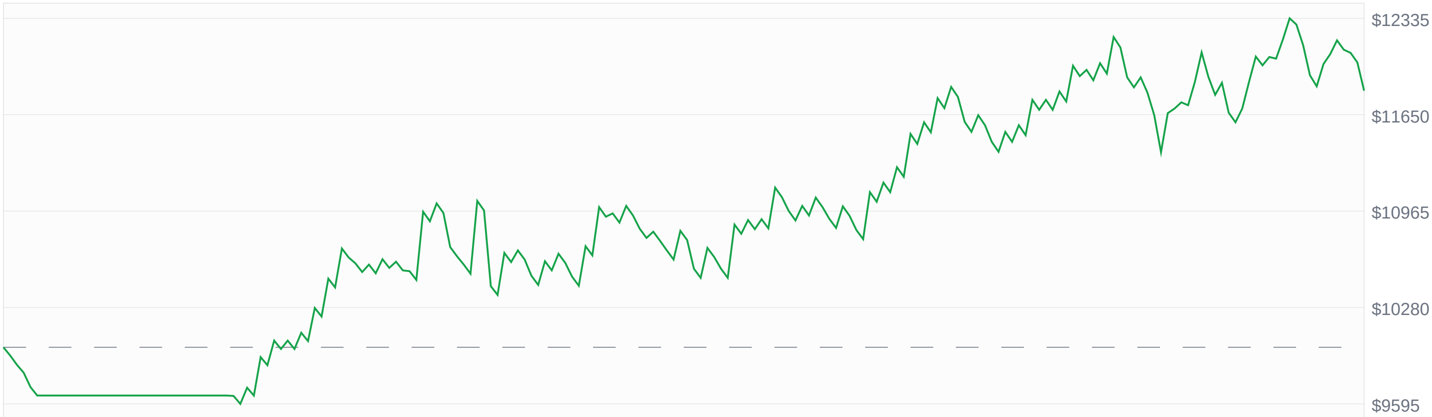
BACKTEST REPORT

Backtest #34544 · DCOM · DCOM · GG7_Williams_Oversold (auto)

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

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The DCOM backtest shows positive returns with a solid Sharpe ratio, but the 50% win rate and only two trades suggest statistical noise rather than a robust edge. A sample size this small makes the maximum drawdown of 6.64% highly unreliable for risk assessment, as one outlier trade could skew the entire equity curve. We must treat these results as exploratory data rather than confirmed alpha, given the low trade frequency. The next logical step is to run a longer backtest with more historical data to validate if the Williams %R oversold signal consistently generates profit in this specific timeframe. Without expanding the sample size, we cannot confidently deploy this strategy at scale.

ADDITIONAL METRICS

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

Generated 2026-08-21T05:54:51Z · latinostrading.com