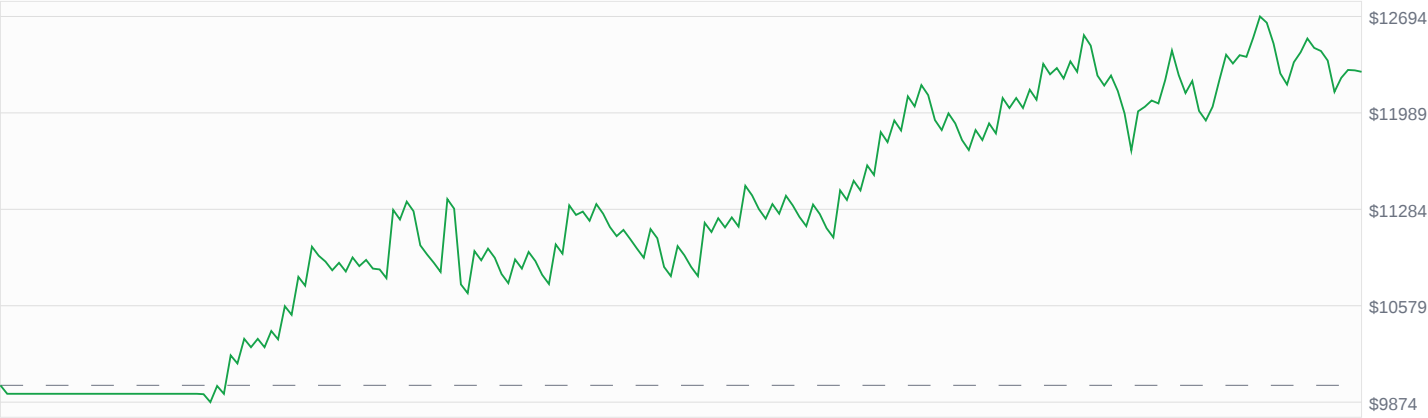




Backtest #44127 · DCOM · DCOM · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.85%	1.40	50.0%	-6.64%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The DCOM Williams Oversold strategy generated a 22.85% return with a 1.40 Sharpe ratio, yet its statistical validity is severely compromised by only two trades. A 50% win rate on such a small sample lacks the confidence to distinguish skill from variance, while the 6.64% drawdown suggests significant volatility risk. Although the positive ROI is encouraging, the lack of trade frequency prevents any meaningful assessment of consistency or risk management. I recommend expanding the backtest window or adjusting entry parameters to generate at least fifty signals before deploying live capital.

ADDITIONAL METRICS

CAGR	22.85%
Sortino Ratio	1.86
Turnover	4.22x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12289.13