

LATINOS TRADING

BACKTEST REPORT

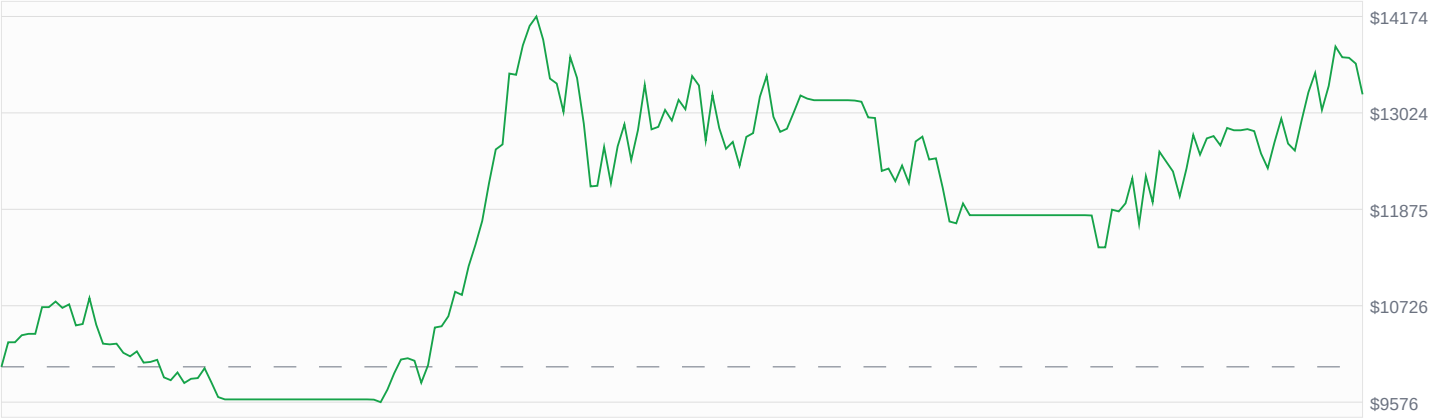


Backtest #44197 · DHT · DHT · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+32.41%	1.25	50.0%	-19.42%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 32.41% return on DHT masks a fragile 50% win rate and a punishing 19.42% drawdown that erodes capital efficiency. With only four total trades, the 1.25 Sharpe ratio lacks statistical significance and likely reflects noise rather than consistent alpha. The strategy failed to maintain a positive expectancy per trade, indicating that gross gains were driven by a few outsized moves rather than reliable edge. You must expand the backtest window to at least one hundred trades to validate if the Williams %R signal holds structural integrity.

ADDITIONAL METRICS

CAGR	32.41%
Sortino Ratio	1.17
Turnover	9.24x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$13245.43