

LATINOS TRADING

BACKTEST REPORT

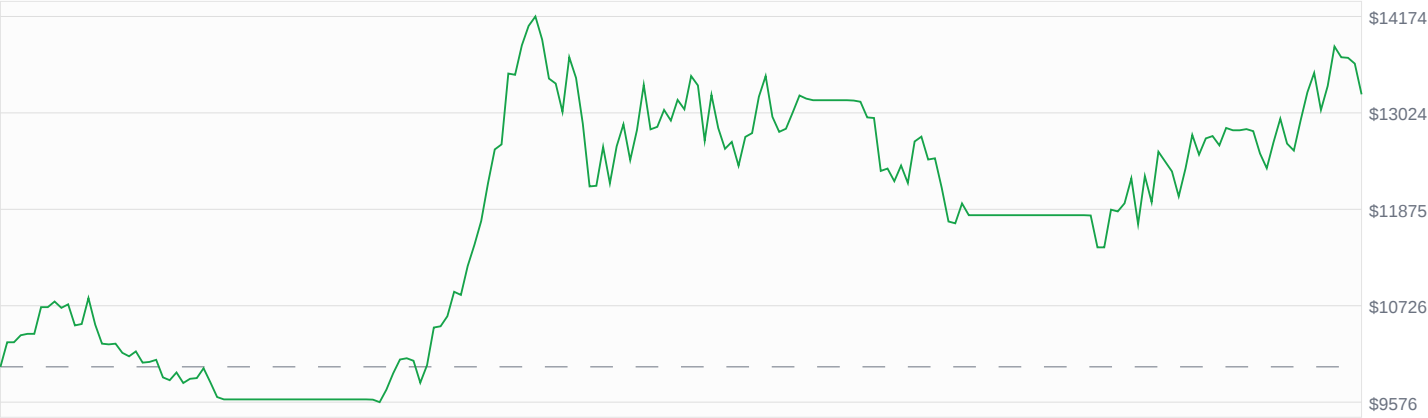


Backtest #55140 · DHT · DHT · GG7_Williams_Oversold (auto)

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 DHT GG7_Williams_Oversold backtest delivered +32.41% ROI with a Sharpe of 1.25, yet the 50% win rate and single-digit trade volume reveal statistically insignificant results. A maximum drawdown of 19.42% suggests high volatility risk that requires validation before live deployment. With only four trades, the strategy lacks robustness to confirm whether the 1.25 Sharpe is a fluke or genuine alpha. Next, expand the sample size by testing across multiple market regimes and increasing the trading interval.

ADDITIONAL METRICS

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