

LATINOS TRADING

BACKTEST REPORT



Backtest #4999 · HOPE · HOPE · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.45%	0.25	33.3%	-18.68%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The HOPE strategy shows a modest 2.45% ROI with a weak Sharpe ratio of 0.25 and a severe 18.68% drawdown. The 33.3% win rate is subpar, and the critical flaw is the tiny sample size of just three trades. This sample provides zero statistical confidence, making the results indistinguishable from random noise. The high drawdown relative to returns indicates poor risk-adjusted performance. Next, run a larger backtest to verify if the signal holds statistical significance over a longer horizon.

ADDITIONAL METRICS

CAGR	2.45%
Sortino Ratio	0.20
Turnover	5.75x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10248.45