LATINOS TRADING

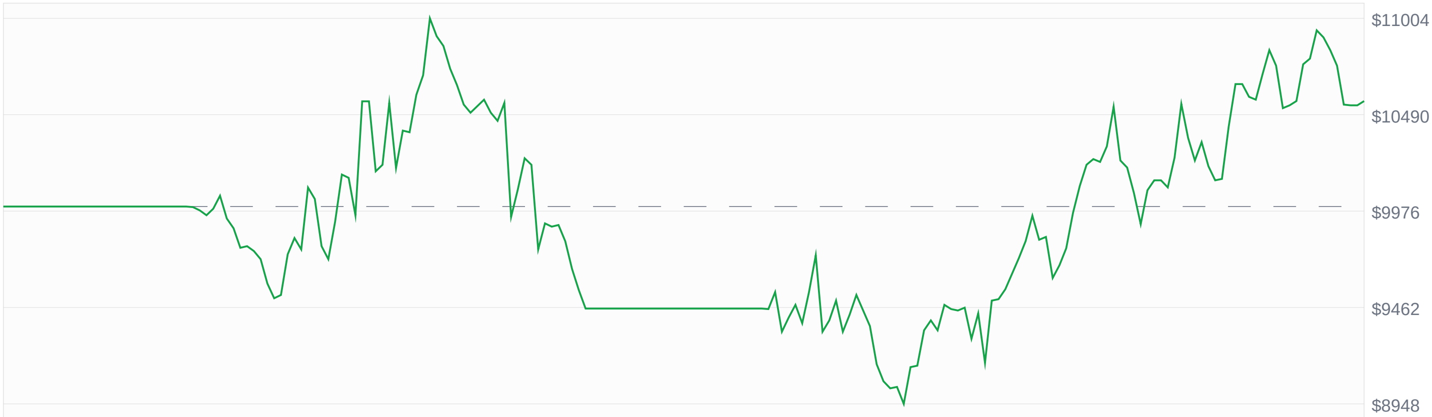
BACKTEST REPORT

Backtest #50619 · HOPE · HOPE · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.59%	0.42	50.0%	-18.68%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The HOPE backtest on the Williams %R strategy generated a 5.59% ROI but delivered a 0.42 Sharpe ratio with a 50% win rate, indicating a lack of statistical significance due to only two total trades. While the strategy captured a profitable signal, the 18.68% maximum drawdown suggests high volatility risk that the current sample size cannot adequately quantify or validate. The extremely low trade count prevents any reliable assessment of the strategy's robustness across varying market conditions or its true expectancy. We must expand the analysis timeframe or adjust the entry filters to generate sufficient data points before drawing any conclusions about its viability. The next step is to re-run the backtest on a broader historical dataset to

ADDITIONAL METRICS

CAGR	**5.59%**
Sortino Ratio	**0.36**
Turnover	**3.95x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10562.34**