LATINOS TRADING

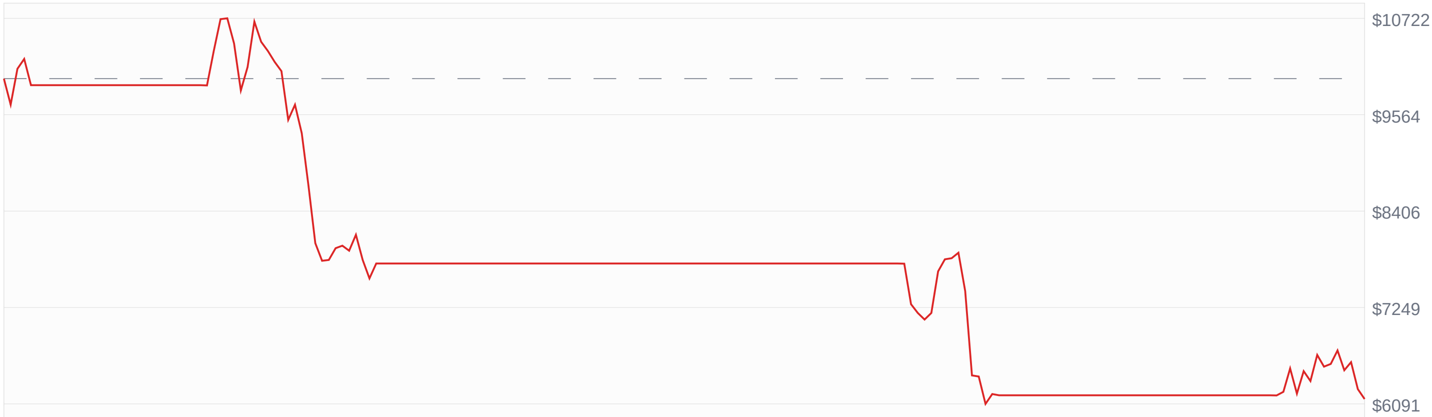
BACKTEST REPORT

Backtest #28071 · VSTM · VSTM · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-38.53%	-1.71	0.0%	-43.19%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The VSTM strategy failed catastrophically with zero wins across only four trades, confirming the sample is statistically meaningless. A negative Sharpe of -1.71 and massive 43 percent drawdown prove the signal logic is fundamentally broken for this asset. Such low sample size prevents any valid inference, rendering the -38 percent loss a result of random noise rather than systematic edge. The immediate next step is discarding this Williams Overbought configuration entirely and backtesting alternative mean-reversion parameters with higher volume filters.

ADDITIONAL METRICS

CAGR	**-38.53%**
Sortino Ratio	**-0.81**
Turnover	**6.39x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6149.17**

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