LATINOS TRADING

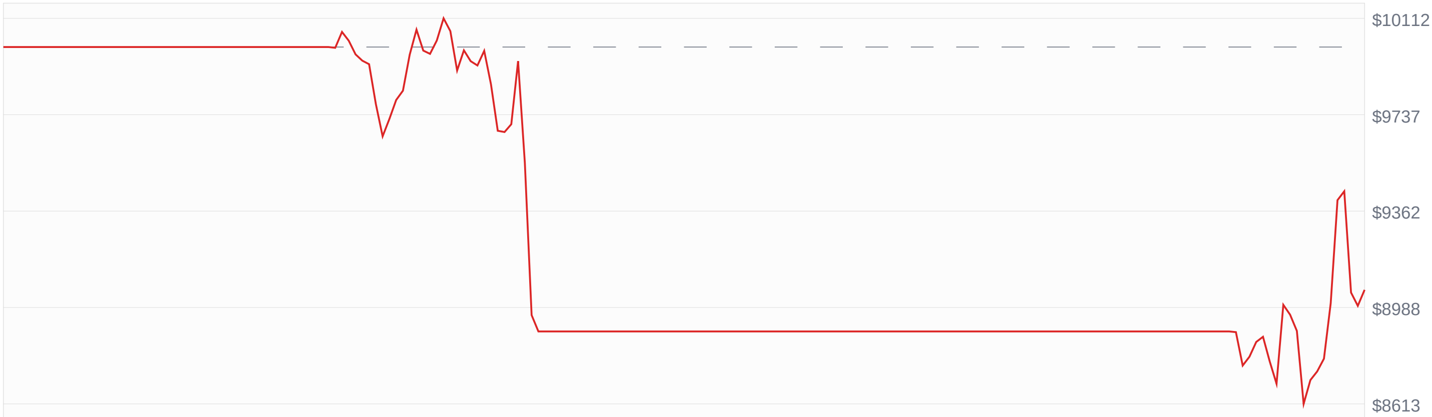
BACKTEST REPORT

Backtest #40710 · VLTO · VLTO · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.46%	-0.82	50.0%	-14.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for VLTO using the GG7_Williams_Oversold strategy shows a negative ROI of -9.46% and a Sharpe ratio of -0.82, indicating poor risk-adjusted performance. With only two total trades, the 50% win rate is statistically meaningless and provides no reliable confidence in the strategy's edge. The maximum drawdown of 14.82% relative to the final capital of $9056.38 highlights significant volatility and loss exposure during this brief sample. The primary failure is the lack of sufficient data points to validate the Williams Oversold signal in this specific asset context. A concrete next step is to expand the historical dataset to include at least fifty trades to establish statistical significance before considering any live deployment.

ADDITIONAL METRICS

CAGR	**-9.46%**
Sortino Ratio	**-0.38**
Turnover	**3.68x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9056.38**

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