LATINOS TRADING

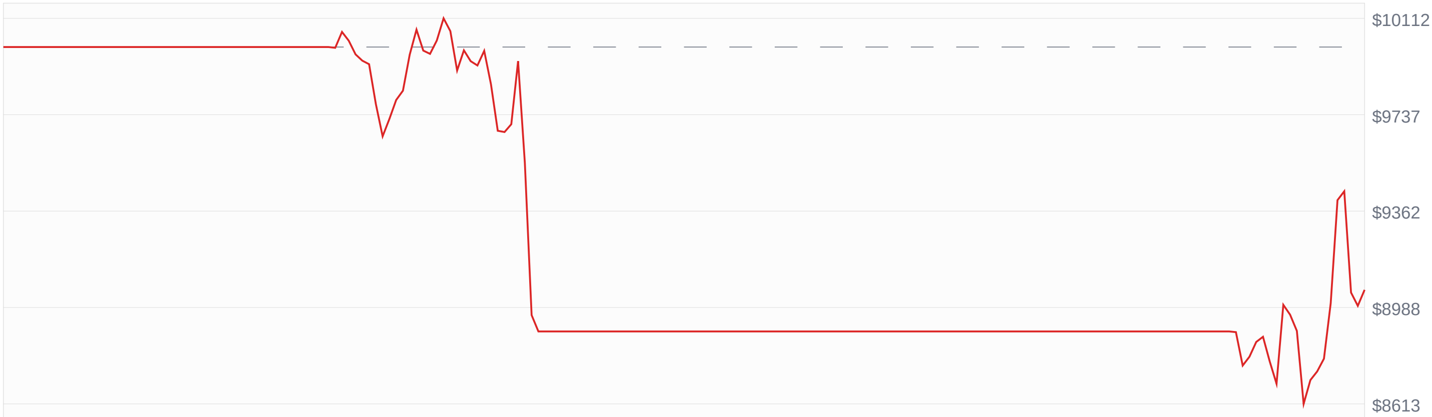
BACKTEST REPORT

Backtest #53576 · 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 VLTO Williams %R oversold strategy underperformed significantly, delivering a -9.46% ROI with a negative Sharpe ratio of -0.82. Only two trades were executed, resulting in a 50% win rate that offers no statistical confidence to validate the signal logic. The maximum drawdown of 14.82% highlights excessive risk exposure during the few opportunities presented. With such a small sample size, the strategy cannot be reliably optimized or deployed in a live environment. The immediate next step is to expand the backtest horizon to at least 100 trades to generate meaningful statistical data.

ADDITIONAL METRICS

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