LATINOS TRADING

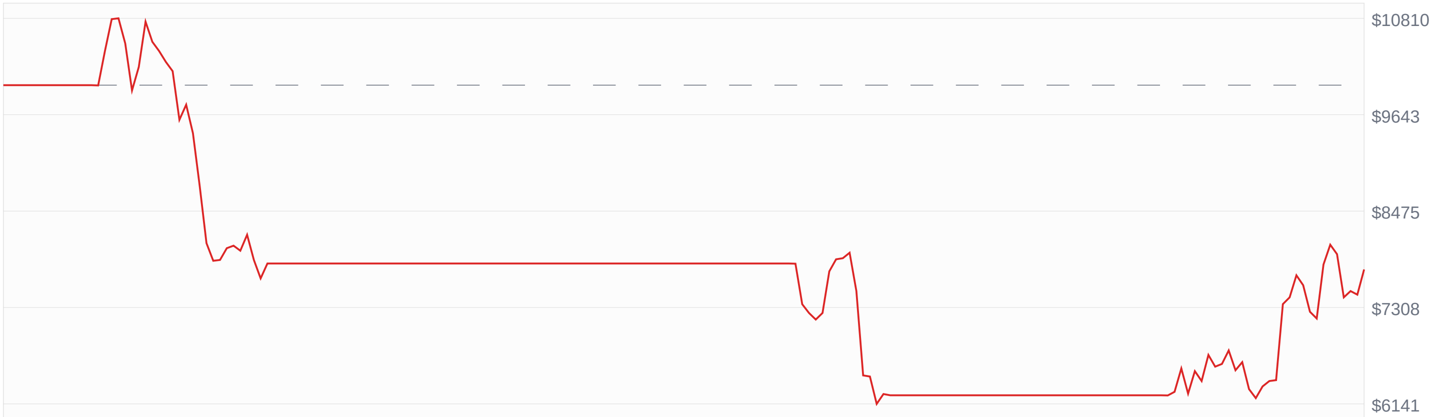
BACKTEST REPORT

Backtest #44214 · VSTM · VSTM · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.34%	-0.62	33.3%	-43.19%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The VSTM GG7 Williams Oversold strategy failed to generate alpha, posting a -22.34% ROI and a negative Sharpe ratio of -0.62. With only three total trades, the 33.3% win rate lacks statistical significance to validate the signal logic. The 43.19% maximum drawdown indicates severe risk exposure relative to the poor return profile. This sample size is too small to distinguish skill from random noise in the execution. The immediate next step is to expand the backtest window to at least fifty trades to establish a reliable baseline before any further tuning.

ADDITIONAL METRICS

CAGR	**-22.34%**
Sortino Ratio	**-0.36**
Turnover	**4.59x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7768.53**