LATINOS TRADING

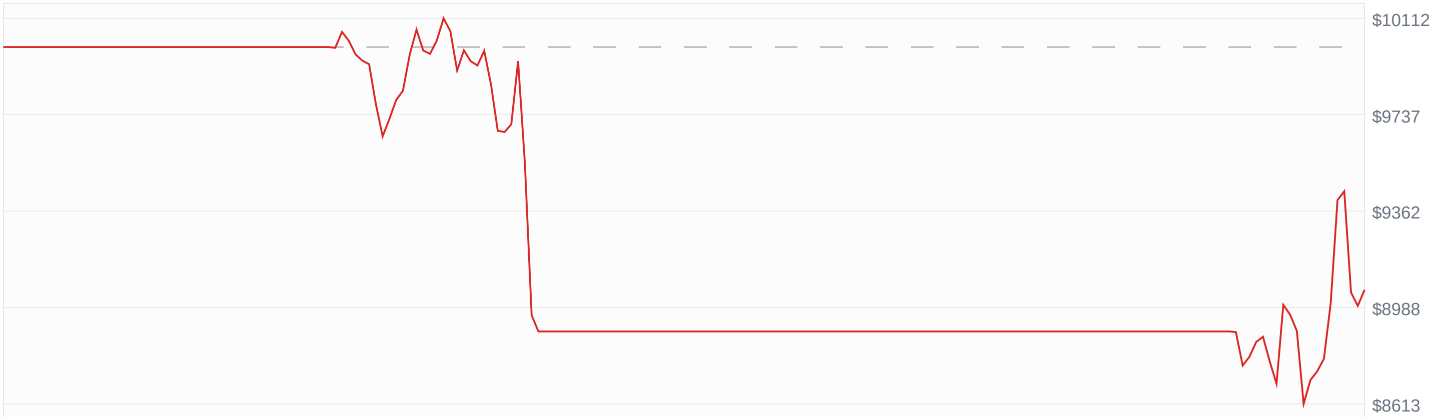
BACKTEST REPORT

Backtest #50745 · 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 Williams %R oversold strategy on VLTO underperformed significantly, delivering a negative ROI and a negative Sharpe ratio. With only two trades executed, the sample size is statistically insufficient to validate the logic or assess regime robustness. The 50% win rate offers no edge, and the 14.82% drawdown suggests poor risk-adjusted performance during this specific period. Consequently, these results reflect noise rather than a reliable alpha signal that can be deployed. The next step is to expand the test window to capture more market cycles and validate if oversold conditions are truly exploitable in this sector.

ADDITIONAL METRICS

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