LATINOS TRADING

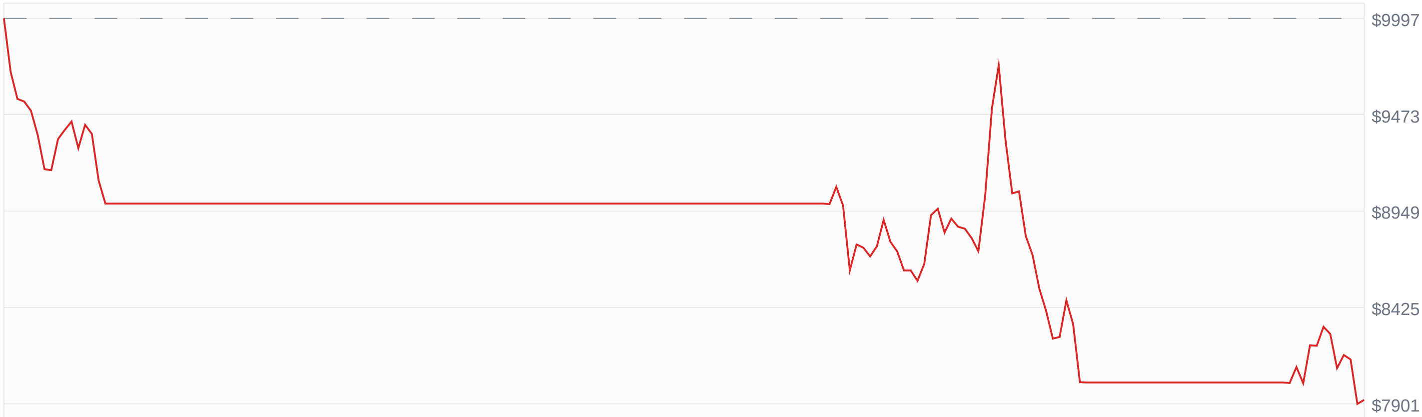
BACKTEST REPORT

Backtest #32168 · MSFT · GG7_Williams_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-20.80%	-1.69	0.0%	-20.99%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on MSFT delivered a negative twenty percent return with a negative one point six nine Sharpe ratio, indicating consistent losses rather than variance. The zero percent win rate across only three trades confirms that the mean reversion logic failed to capture any upside, while the near twenty one percent drawdown consumed most of the initial capital. This sample size is statistically insignificant, so the results should be treated as a failed pilot rather than a definitive signal of the strategy's long-term viability. The primary weakness appears to be the oversold trigger firing without sufficient confirmation in a trending environment. The concrete next step is to expand the backtest window to at least fifty trades

ADDITIONAL METRICS

CAGR	**-20.80%**
Sortino Ratio	**-0.99**
Turnover	**5.19x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$7922.45**