LATINOS TRADING

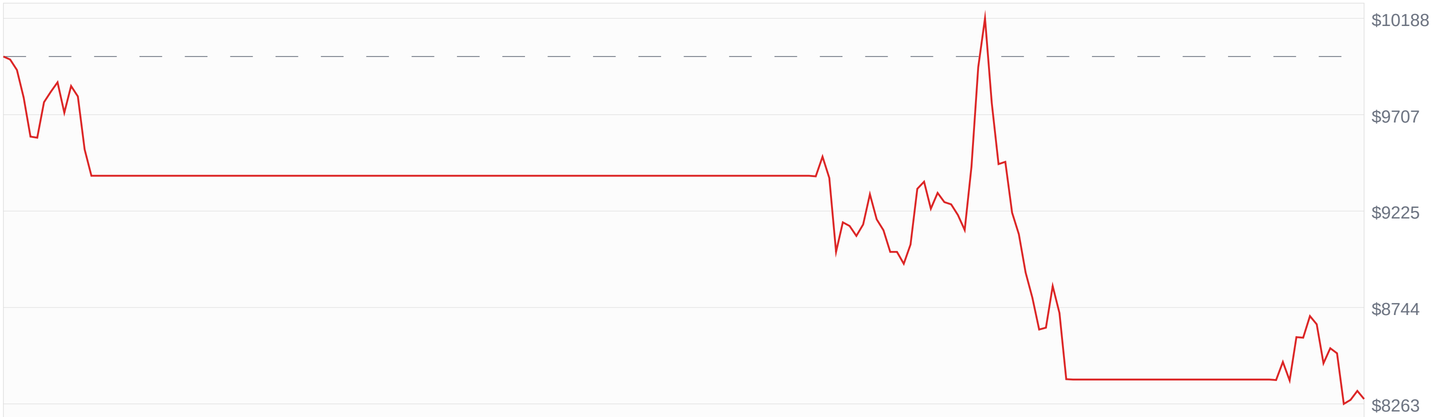
BACKTEST REPORT

Backtest #35192 · MSFT · GG7_Williams_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-17.15%	-1.39	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG7_Williams_Oversold strategy failed catastrophically on MSFT, returning a -17.15% ROI with a zero win rate and a severe 18.90% drawdown across only three trades. With such a limited sample size, the Sharpe ratio of -1.39 indicates extreme instability rather than a robust, quantifiable edge for institutional deployment. The lack of any winning signals suggests the oversold threshold was inappropriate for Microsoft's current volatility profile and sector rotation. We must expand the testing window significantly to gather statistically significant data before considering any parameter adjustments. A concrete next step is to re-run the backtest with a longer historical dataset to validate whether this failure is a one-time event

ADDITIONAL METRICS

CAGR	**-17.15%**
Sortino Ratio	**-0.82**
Turnover	**5.39x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8287.04**