LATINOS TRADING

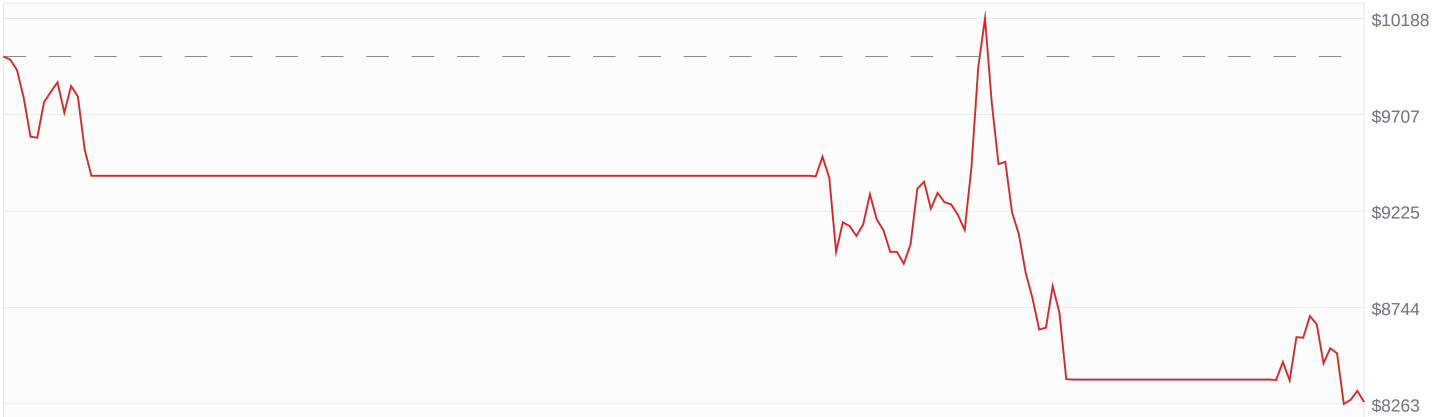
BACKTEST REPORT

Backtest #35492 · MSFT · GG7_Williams_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-17.30%	-1.40	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG7_Williams_Oversold strategy failed on MSFT, yielding a negative return with no winning trades and a poor Sharpe ratio of -1.40. Such extreme metrics stem from only three executed trades, rendering any statistical inference unreliable. The approach likely misidentified oversold conditions as reversal opportunities without sufficient trend confirmation. Future iterations should integrate volume filters or momentum thresholds to avoid false signals in ranging markets. A retest of the strategy on higher volatility assets may reveal whether the failure is asset-specific or structural.

ADDITIONAL METRICS

CAGR	-17.30%
Sortino Ratio	-0.83
Turnover	5.38x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8272.35