LATINOS TRADING

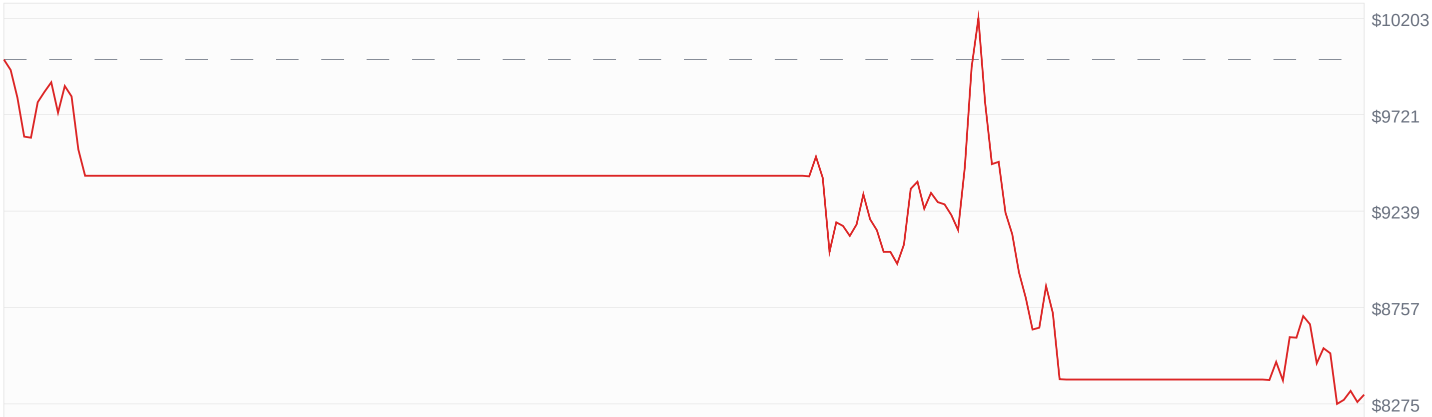
BACKTEST REPORT

Backtest #35972 · MSFT · GG7_Williams_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-16.81%	-1.35	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on MSFT failed catastrophically, losing 16.81% of capital across only three trades with a zero percent win rate. A Sharpe ratio of -1.35 confirms the strategy generated persistent negative returns, while the 18.90% drawdown indicates high vulnerability to sudden downside spikes. Such a small sample size of three trades provides no statistical confidence that this poor performance is a persistent regime issue rather than random noise. Before redeploying capital, the strategy must be stress-tested against different market regimes to determine if the oversold threshold requires widening.

ADDITIONAL METRICS

CAGR	**-16.81%**
Sortino Ratio	**-0.79**
Turnover	**5.39x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8321.41**

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