LATINOS TRADING

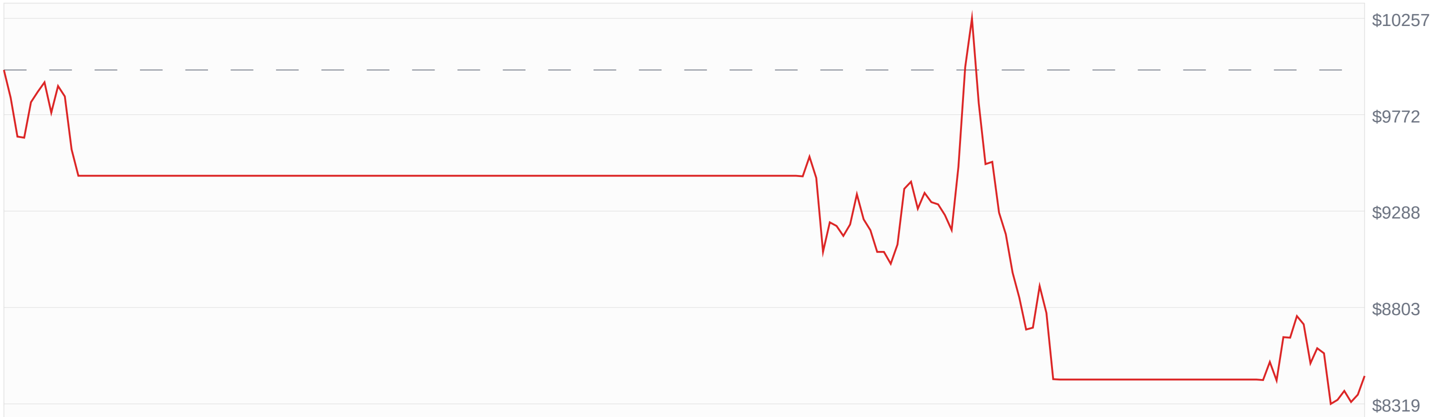
BACKTEST REPORT

Backtest #36356 · MSFT · GG7_Williams_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-15.43%	-1.22	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on MSFT underperformed, delivering a -15.43% ROI with a negative Sharpe ratio of -1.22, indicating a strategy that lost money while punishing risk. With only three trades executed, the statistical confidence in these results is negligible, making the 33.3% win rate and 18.90% drawdown unreliable indicators of future performance. The failure suggests the oversold signal threshold may have been too narrow for the current market volatility or that the trade frequency was insufficient to capture meaningful alpha. Next, expand the sample size by running a longer backtest on a broader timeframe or testing a wider RSI parameter range to validate signal reliability.

ADDITIONAL METRICS

CAGR	**-15.43%**
Sortino Ratio	**-0.71**
Turnover	**5.43x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8459.16**