LATINOS TRADING

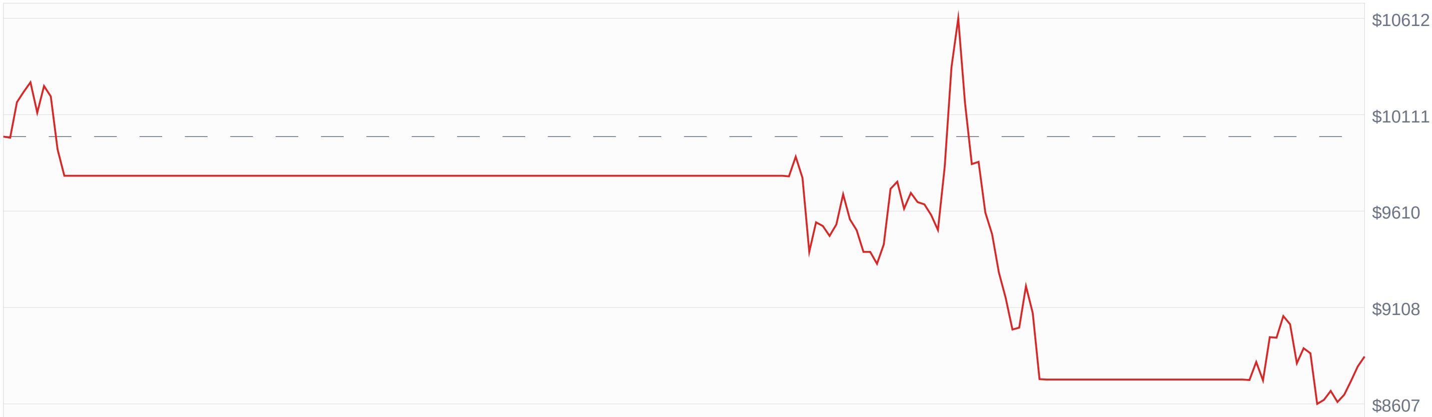
BACKTEST REPORT

Backtest #36908 · MSFT · GG7_Williams_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-11.49%	-0.88	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG7_Williams_Oversold strategy on MSFT failed catastrophically with a -11.49% return and a negative Sharpe ratio of -0.88, indicating a severe lack of risk-adjusted profitability. With only three executed trades, the statistical power is too low to draw meaningful conclusions, rendering the 33.3% win rate and 18.90% drawdown statistically insignificant. The strategy likely entered positions during a downtrend where oversold conditions persisted, resulting in premature exits before a potential reversal. We must expand the sample size by running the strategy over a longer historical period or adjusting entry filters to avoid low-quality signals before re-evaluating its viability.

ADDITIONAL METRICS

CAGR	**-11.49%**
Sortino Ratio	**-0.50**
Turnover	**5.59x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8853.27**

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