

LATINOS TRADING

BACKTEST REPORT



Backtest #41256 · JMSB · JMSB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.59%	1.05	66.7%	-6.58%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The JMSB backtest shows a +13.59% return with a 66.7% win rate, yet a sample size of only three trades creates severe statistical noise that undermines the 1.05 Sharpe ratio. The +6.58% drawdown suggests the Williams Oversold filter captures deep dips but lacks robustness against volatility spikes. Without more data points, this performance is likely an outlier rather than a sustainable alpha source. We must run a longer simulation on higher-frequency data to validate entry logic and confirm risk-adjusted returns before deploying live capital.

ADDITIONAL METRICS

CAGR	13.59%
Sortino Ratio	0.94
Turnover	6.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11362.74