

LATINOS TRADING

BACKTEST REPORT

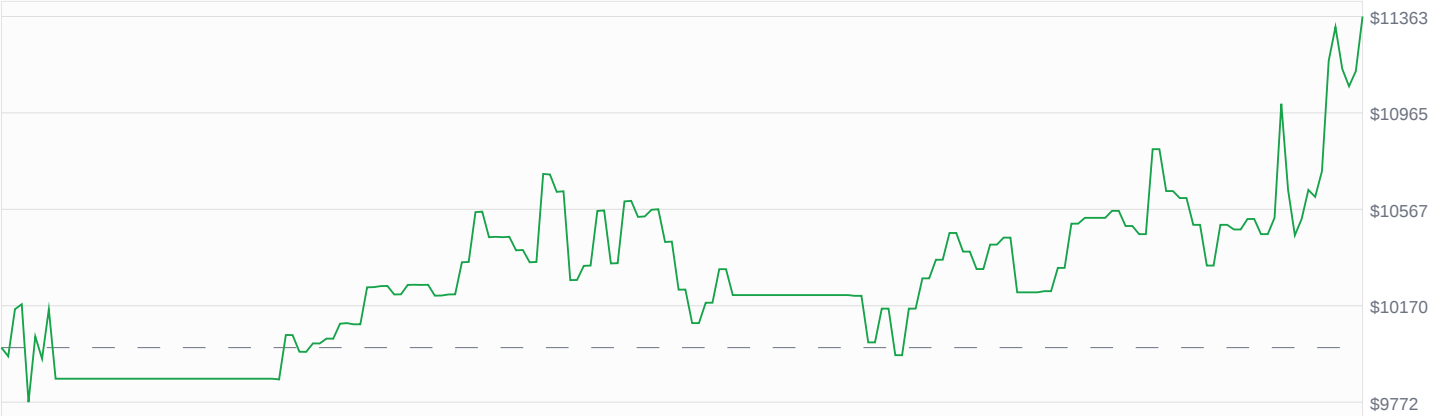


Backtest #41254 · JMSB · JMSB · GG7_Williams_Oversold (auto)

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 the three-trade sample lacks statistical significance for institutional deployment. A Sharpe of 1.05 suggests moderate risk-adjusted performance, but the 6.58% drawdown reveals vulnerability during adverse price action. The GG7 Williams Oversold filter likely captured short-term bounces without confirming broader trend strength. We must expand the sample size via longer lookback periods before considering live deployment.

ADDITIONAL METRICS

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