LATINOS TRADING

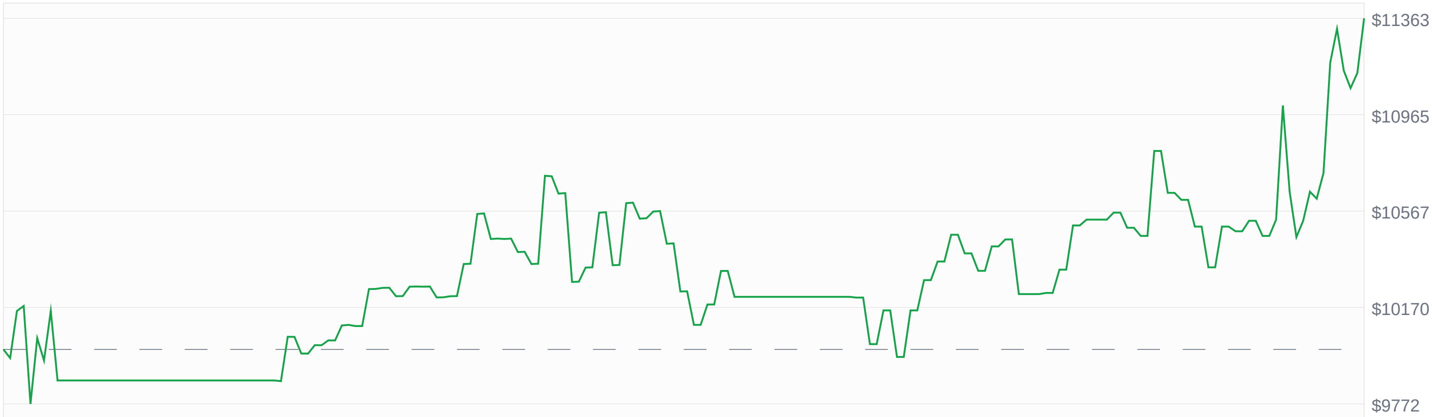
BACKTEST REPORT

Backtest #53532 · JMSB · JMSB · GG3_MACD_Momentum (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% gain driven by a 66.7% win rate, yet the strategy lacks statistical reliability with only three executed trades. A Sharpe ratio of 1.05 and a 6.58% drawdown suggest moderate risk control, but the low trade frequency prevents any meaningful inference of strategy robustness. We must treat these results as an initial hypothesis rather than a validated edge until the sample size expands to at least fifty trades. The immediate next step is to run a longer historical simulation on JMSB to assess performance consistency across different market regimes.

ADDITIONAL METRICS

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

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