

LATINOS TRADING

BACKTEST REPORT



Backtest #41257 · 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 GG7 Williams Oversold strategy on JMSB generated positive returns with a 66.7% win rate, but the sample size of only three trades renders the 1.05 Sharpe ratio statistically insignificant. While the 6.58% drawdown remains contained, the lack of trade volume prevents reliable assessment of strategy robustness across varying market conditions. We must expand the backtest window or adjust parameters to validate performance beyond this limited historical snapshot 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