

LATINOS TRADING

BACKTEST REPORT



Backtest #41261 · 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 66.7% win rate with a 1.05 Sharpe, yet the sample size of just three trades renders these metrics statistically insignificant and prone to overfitting. While the strategy successfully capitalized on oversold conditions, the low trade count prevents reliable assessment of drawdown resilience or consistency. A 6.58% maximum drawdown is acceptable but meaningless without data on how the bot behaves during extended volatility. The most critical next step is to run a parameter optimization across a longer historical window to validate whether the signal logic holds beyond this lucky streak.

ADDITIONAL METRICS

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