LATINOS TRADING

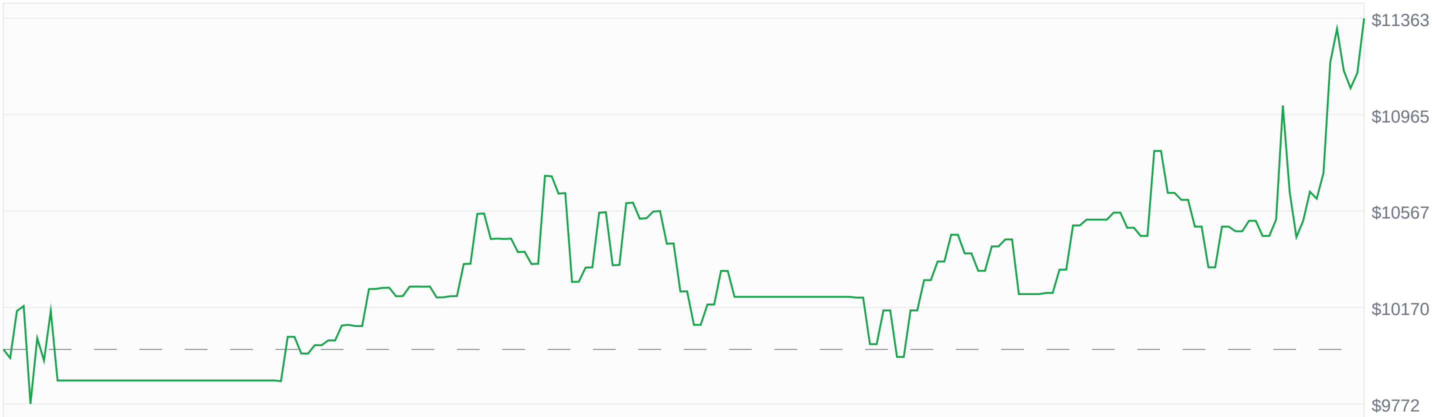
BACKTEST REPORT

Backtest #8594 · 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 strategy yields a respectable Sharpe ratio of 1.05 with a 66.7% win rate, yet the sample size of three trades renders statistical confidence negligible. A 6.58% maximum drawdown is manageable, but the limited data prevents reliable extrapolation of risk-adjusted returns. The 13.59% ROI is encouraging but likely driven by specific market conditions rather than robust signal efficacy. Immediate next steps involve running a Monte Carlo simulation to stress-test the logic against varying volatility regimes. Without a larger dataset, this performance remains an anecdotal outlier rather than a proven edge.

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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