LATINOS TRADING

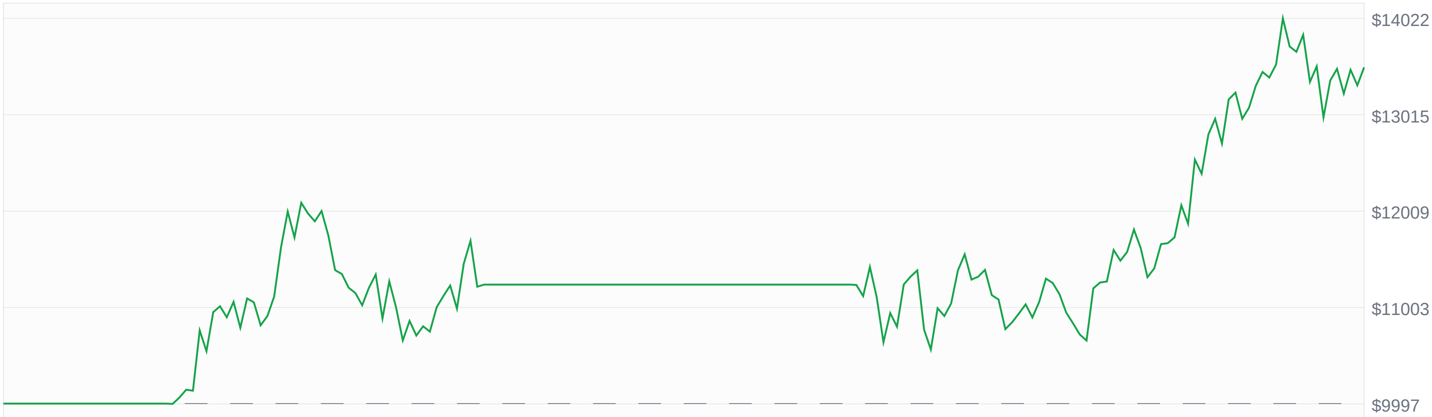
BACKTEST REPORT

Backtest #53719 · SBFG · SBFG · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.06%	1.49	100.0%	-10.93%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SBFG backtest shows a perfect 100% win rate but is statistically meaningless with only two trades, rendering the 35% ROI and 1.49 Sharpe ratio unreliable. The 10.93% drawdown indicates significant volatility despite the high return, which is a red flag for live deployment given the tiny sample size. This result likely stems from overfitting to specific market conditions rather than a robust edge, as true alpha requires surviving hundreds of scenarios. Proceed with extreme caution and expand the test horizon or adjust parameters before risking real capital.

ADDITIONAL METRICS

CAGR	**35.06%**
Sortino Ratio	**1.25**
Turnover	**4.60x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13509.65**