LATINOS TRADING

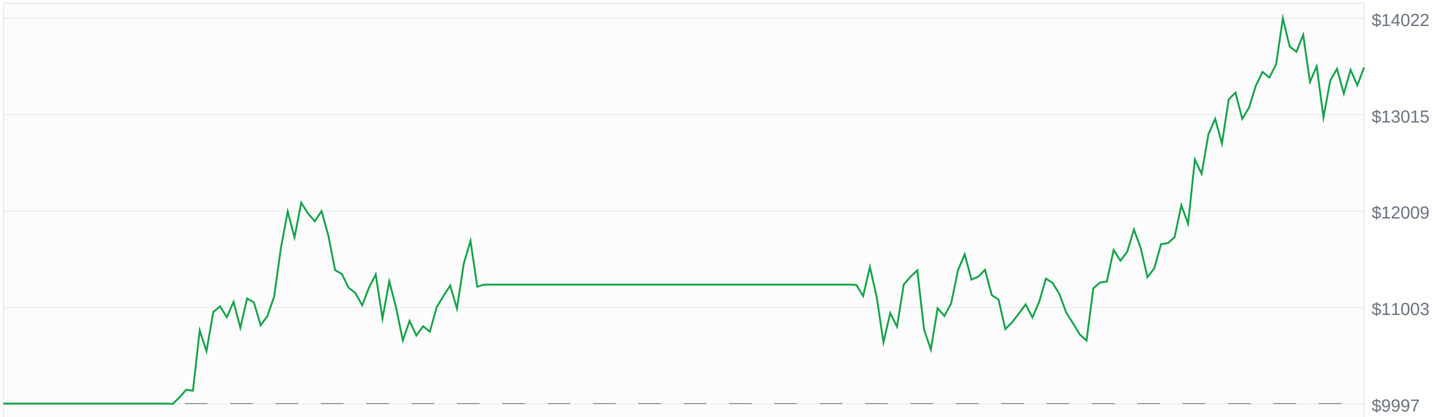
BACKTEST REPORT

Backtest #53720 · 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 test shows a perfect 100% win rate and strong returns, but the sample size of just two trades makes the Sharpe ratio statistically unreliable and prone to overfitting. A single 10.93% drawdown confirms that lack of diversification poses significant risk, rendering the results unrepresentative of real market conditions. We must expand the dataset and introduce variance to validate if this strategy holds under typical market volatility rather than relying on lucky outliers. The next step is to run a randomized parameter sweep to identify robust entry conditions across multiple market regimes.

ADDITIONAL METRICS

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