LATINOS TRADING

BACKTEST REPORT

Backtest #43975 · NBTB · NBTB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.92%	1.55	100.0%	-5.37%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The NBTB backtest shows a perfect 100% win rate with a 1.55 Sharpe, but the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. The low maximum drawdown of 5.37% suggests risk control is tight, yet the lack of losing trades masks potential strategy fragility in volatile conditions. A strategy surviving merely two attempts cannot yet demonstrate robustness across different market regimes or confirm its alpha generation. We must expand the sample size significantly before deploying capital or trusting the consistency of the signal logic.

ADDITIONAL METRICS

CAGR	**21.92%**
Sortino Ratio	**1.64**
Turnover	**4.27x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12195.46**

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