LATINOS TRADING

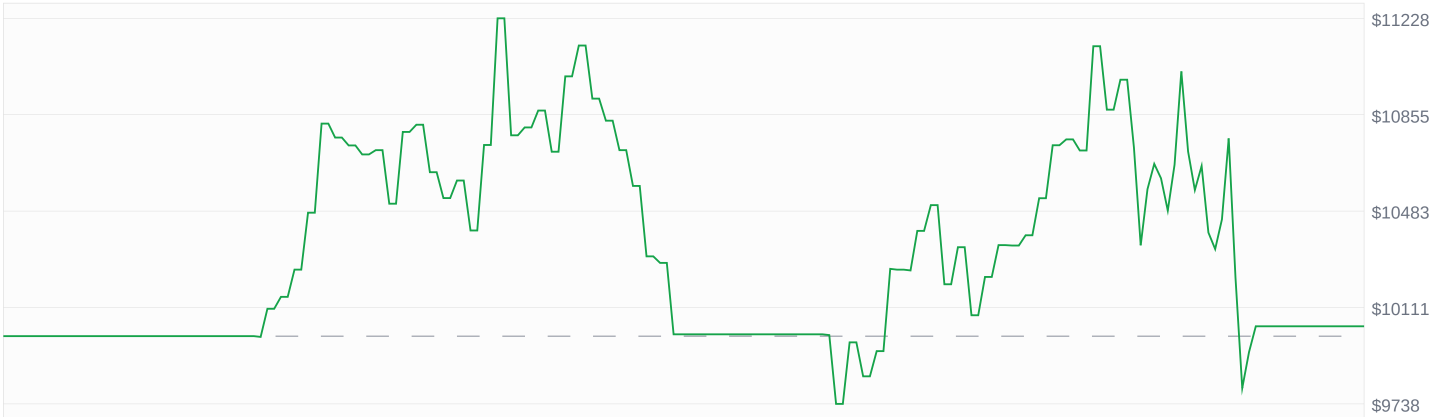
BACKTEST REPORT

Backtest #44134 · NBN · NBN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.38%	0.12	66.7%	-13.26%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The NBN Williams Oversold strategy shows a 66.7% win rate but lacks statistical significance due to only three trades, making the 13.26% drawdown and 0.38% ROI highly volatile and unreliable. A Sharpe ratio of 0.12 indicates poor risk-adjusted returns, suggesting the entry logic fails to consistently capture upside while exposing capital to substantial downside. We must expand the sample size by running the backtest over a wider date range or adjusting the lookback periods to filter false signals. The next concrete step is to optimize the RSI threshold to avoid low-probability setups during choppy market conditions before deploying live capital.

ADDITIONAL METRICS

CAGR	**0.38%**
Sortino Ratio	**0.09**
Turnover	**6.06x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10038.03**

Generated 2026-09-01T00:53:27Z · latinostrading.com