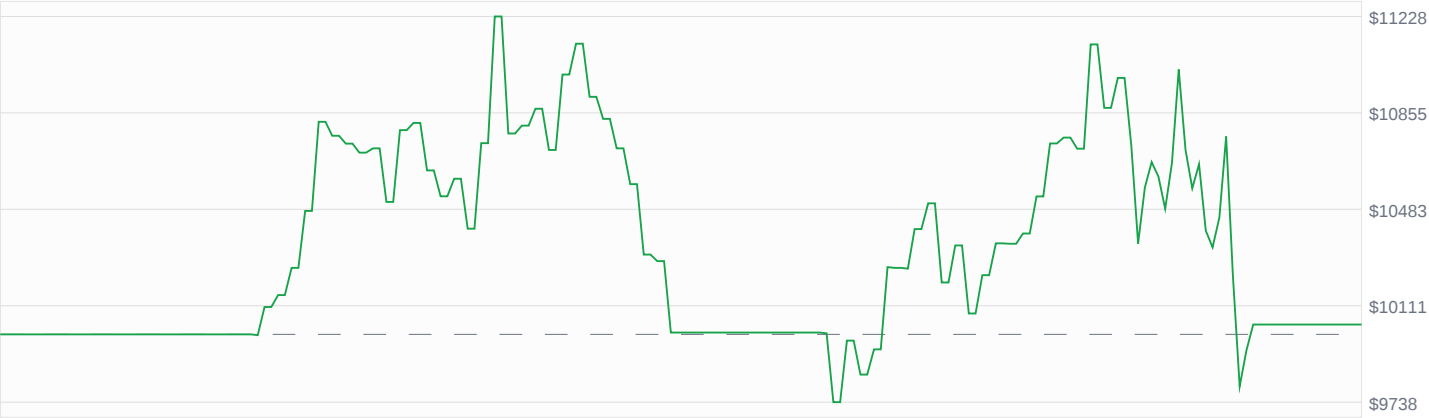




Backtest #44134 · NBN · NBN · GG7_Williams_Oversold (auto)

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

EQUITY CURVE202 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