LATINOS TRADING

BACKTEST REPORT

Backtest #40637 · NWFL · NWFL · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.32%	0.29	40.0%	-19.91%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The NWFL Williams Oversold strategy shows a positive 3.32% return but suffers from a dangerously low win rate of 40% and a Sharpe ratio of 0.29, indicating poor risk-adjusted performance. With only five trades executed, the statistical sample is insufficient to validate the strategy's robustness or the significance of the 19.91% maximum drawdown. While the strategy captured upside, its high frequency of losses suggests it lacks the necessary filtering to avoid adverse market regimes. A concrete next step involves increasing the sample size through extended backtesting periods or narrowing entry criteria to improve signal reliability. Investors should treat these metrics as preliminary noise rather than a basis for capital allocation decisions.

ADDITIONAL METRICS

CAGR	**3.32%**
Sortino Ratio	**0.27**
Turnover	**10.06x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10334.82**

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