LATINOS TRADING

BACKTEST REPORT

Backtest #53500 · 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 backtest shows a net gain of 3.32% but lacks statistical significance due to only five trades, rendering the Sharpe ratio of 0.29 and 40% win rate unreliable indicators of edge. A maximum drawdown of 19.91% reveals substantial volatility and risk of ruin that the current sample size cannot properly assess. The Williams Oversold filter likely generated premature entries without sufficient trend confirmation to protect capital during pullbacks. Increasing the sample size through parameter optimization or extending the lookback period is the necessary next step before any live deployment.

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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