

# WOW ALGO

## Walk-Forward Backtest Report

Dataset: NQ\_5M

Source CSV: nq\_5m.csv

Bars: 13,247

Span: 2026-02-15 23:25:00+00:00 → 2026-04-27 00:35:00+00:00

Report generated: 2026-05-11 23:56

Total Trades	Win Rate	Net (points)	Strategies SOLID
<b>531</b>	<b>41.6%</b>	<b>+1371</b>	<b>1 of 5</b>

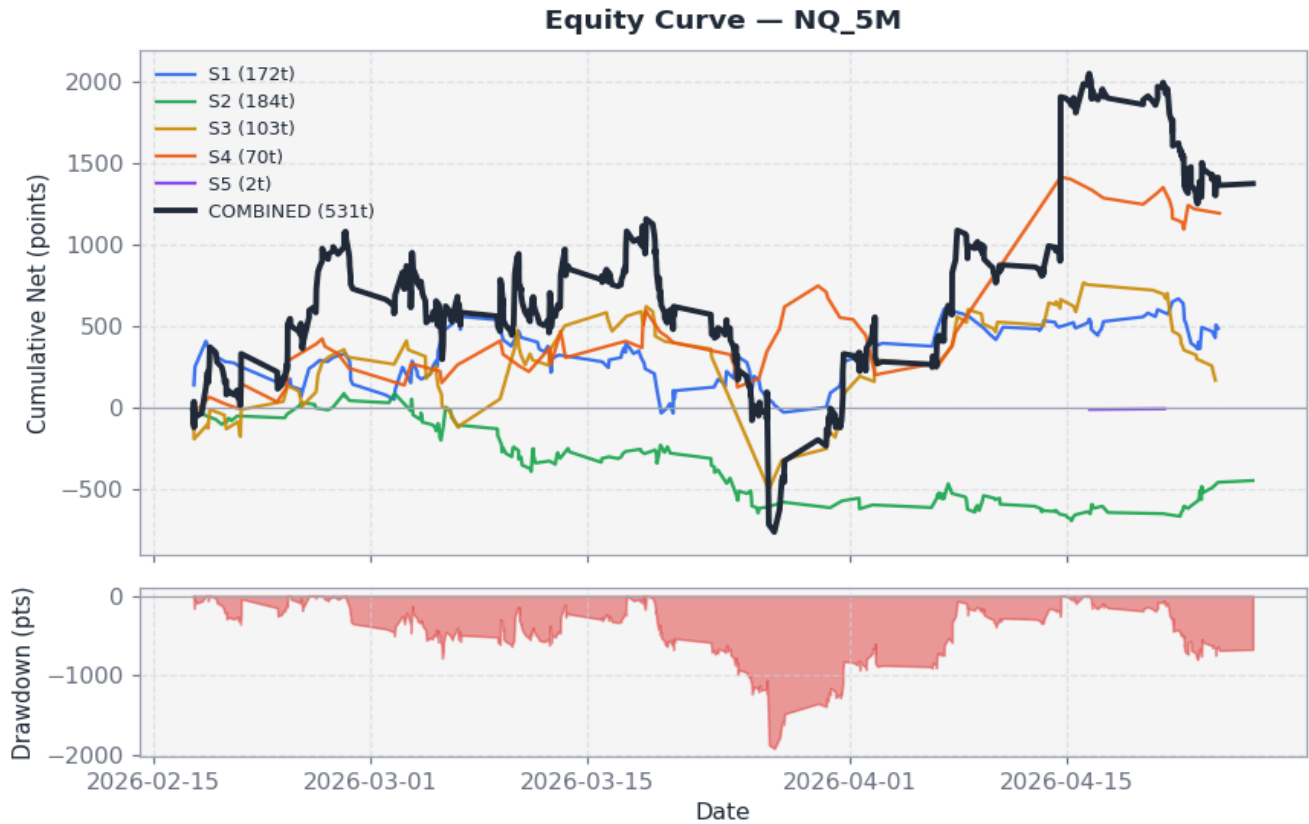
### Per-Strategy Walk-Forward Results

Strategy	Trades	WR	PF	Net (pts)	Avg / Trade	Max DD	Max Cons L	Verdict
S1 POC Reject	172	42.4%	1.13	+481	+2.80	-644	9	NEUTRAL
S2 VA Fade	184	44.0%	0.85	-452	-2.45	-781	6	DEAD
S3 VA Break	103	38.8%	1.04	+163	+1.59	-1125	10	NEUTRAL
S4 HVN Sweep	70	37.1%	1.45	+1189	+16.98	-546	9	SOLID
S5 LVN Punch	2	50.0%	0.26	-11	-5.54	-15	1	PEND

SOLID =  $\geq 1.2$  PF · STRONG =  $\geq 1.6$  PF +  $\geq 50\%$  WR · PEND =  $< 20$  trades

## Cumulative Equity Curve

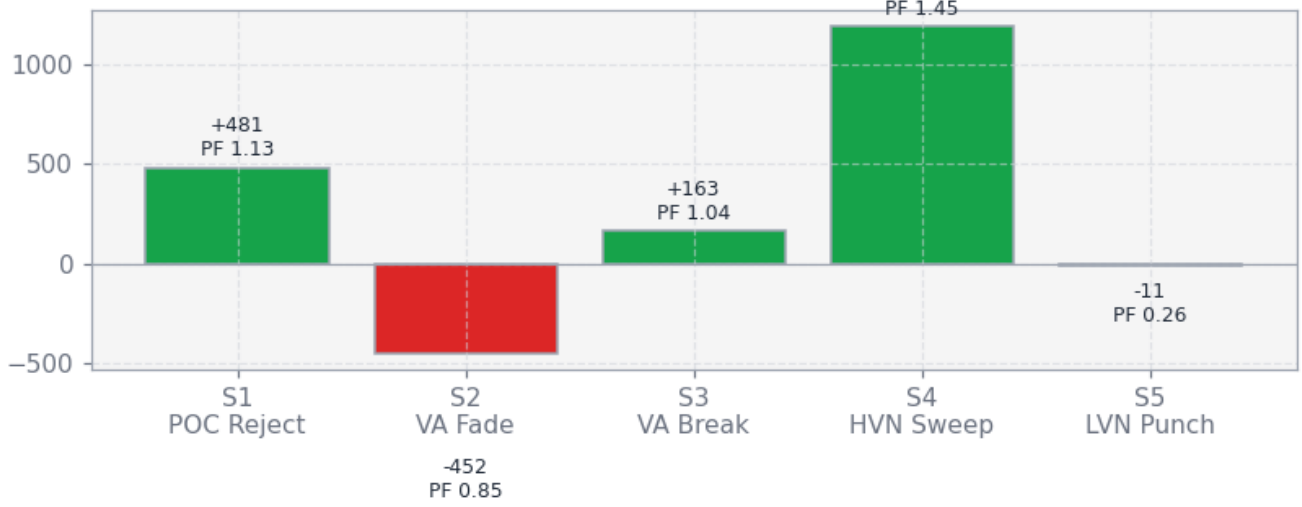
Combined equity (white) is the sum of all per-strategy realised P/L over time. Each colored line shows that strategy's individual contribution. The drawdown panel below shows the underwater (peak-to-trough) curve of the combined equity.



## Per-Strategy Net Contribution

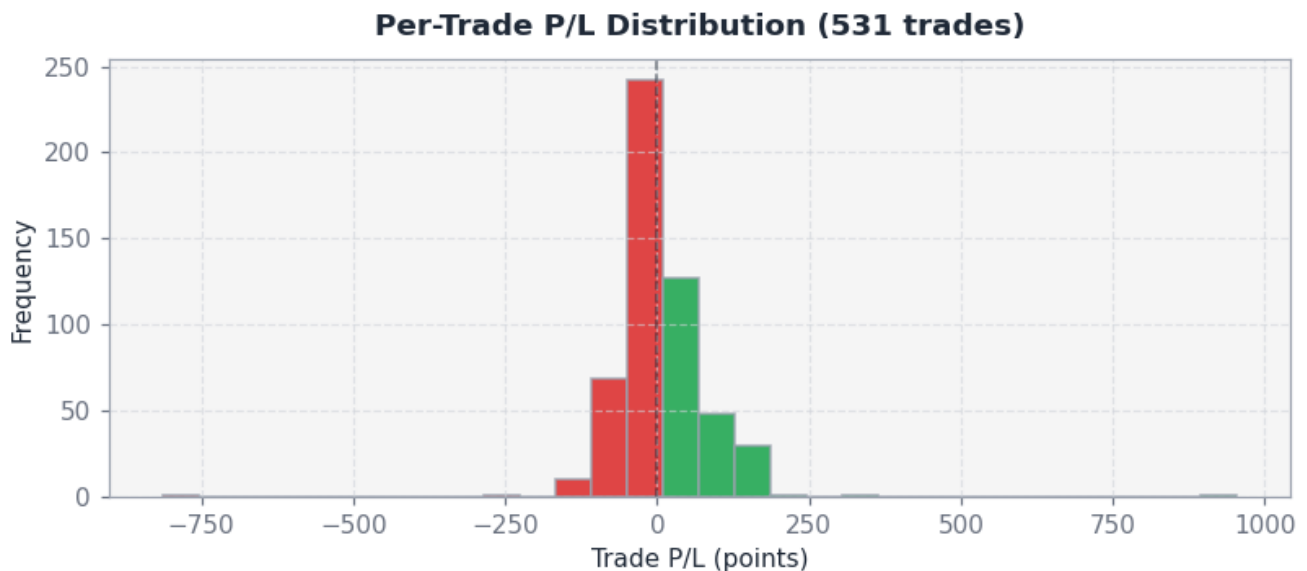
Each bar shows the net points contributed by that strategy over the full test window. Profit factor (PF) is annotated above each bar. The AUTO selector in the live indicator picks whichever strategy currently has the highest PF, so the realised live performance follows whichever bar is leading at the time.

### Per-Strategy Net P/L (points)



## Per-Trade P/L Distribution

Histogram of every single trade's realised P/L. A healthy distribution shows winning trades (green) larger and more frequent than losing trades (red). Outliers on either tail indicate occasional big wins or losses.



## Methodology

**Walk-forward simulation.** Each strategy runs as an independent state machine over the bar series. Signals fire on bar close only (no intra-bar lookahead). Stop loss and take profit are placed at entry and never modified mid-trade. Same-bar SL+TP collisions are resolved as SL-first (worst case fill).

**Single-position state per strategy.** While a strategy is in a trade, it cannot open a new one. After exit (SL or TP hit), an 8-bar cooldown locks out re-entry. If two strategies fire on the same bar, the one with the highest current PF wins.

**No commission or slippage modeled.** Reported P/L is in raw price points. Multiply by your instrument's point value (e.g. \$10/pt for GC futures) and subtract realistic commission + slippage to estimate net dollar P/L.

**Volume profile engine.** Mid-weighted distribution: 70% of each bar's volume concentrates in the middle 50% of its range, 30% in the wicks. Approximates intraday VWAP concentration without requiring tick data. POC, VAH, VAL, HVN list, and LVN list extracted per bar.

## Risk Disclosure

Past performance, including backtested results, does not guarantee future results. Backtested data is constructed with hindsight and does not reflect real market conditions such as slippage, liquidity, or execution delays. Trading futures, forex, crypto, stocks, and options carries significant risk of loss and is not suitable for all investors. The majority of retail traders lose money. Always trade with capital you can afford to lose. The WOW Algo and this report are provided for informational purposes only and do not constitute financial advice.