LATINOS TRADING

BACKTEST REPORT

Backtest #22937 · IRWD · IRWD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.95%	0.33	33.3%	-33.21%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy achieved a modest ROI of 3.95% but suffers from a dangerously high max drawdown of 33.21% relative to gains. A Sharpe ratio of 0.33 indicates poor risk-adjusted performance, suggesting the returns do not justify the volatility. With only three total trades, the 33.3% win rate lacks statistical significance, making results highly susceptible to noise. This small sample size prevents confident conclusion about edge reliability. Next, expand the backtest period to increase trade count for robust statistical validation.

ADDITIONAL METRICS

CAGR	**3.95%**
Sortino Ratio	**0.24**
Turnover	**5.68x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10397.75**

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