LATINOS TRADING

BACKTEST REPORT

Backtest #22939 · 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 IRWD backtest yields a modest 3.95% return but suffers from a critical 33.21% drawdown, indicating severe risk-adjusted inefficiency. A Sharpe ratio of 0.33 confirms poor compensation for volatility, while the abysmal 33.3% win rate signals structural strategy flaws. Crucially, the sample size of only three trades offers zero statistical confidence, rendering results anecdotal rather than actionable. This high variance demands expansion to a larger dataset before any deployment consideration. Immediate next step is rigorous parameter optimization to stabilize win rates and reduce exposure to tail risk.

ADDITIONAL METRICS

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