

LATINOS TRADING

BACKTEST REPORT



Backtest #22942 · 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 generated a modest ROI of +3.95% but suffered a severe 33.21% drawdown with only three trades. This tiny sample size renders the 0.33 Sharpe ratio statistically insignificant and unreliable for any predictive inference. The 33.3% win rate indicates high variance rather than consistent edge, suggesting the signal logic may be overfit or erratic. Further testing on a larger dataset is essential to determine if the returns are genuine alpha or simply random noise.

ADDITIONAL METRICS

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