LATINOS TRADING

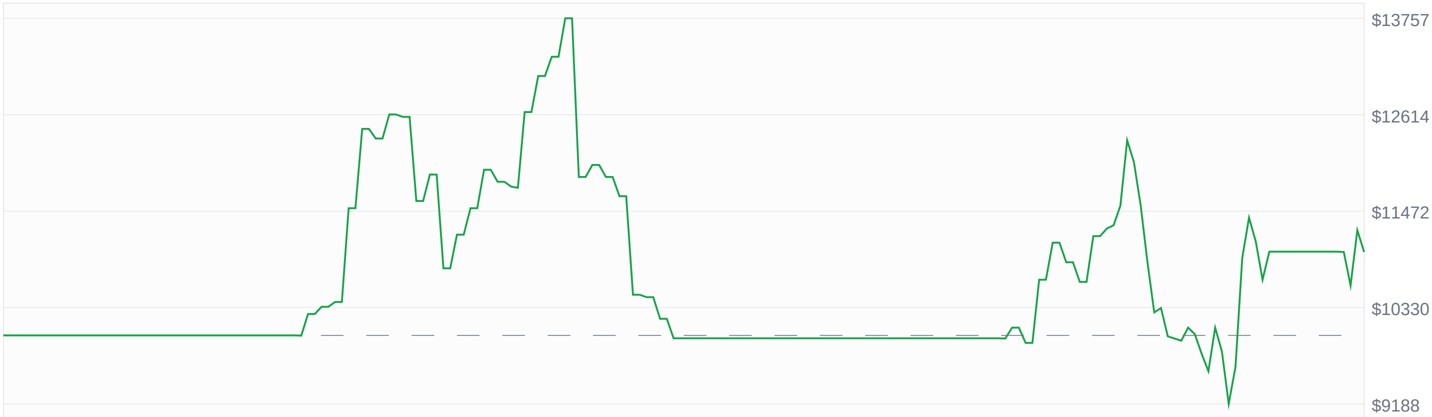
BACKTEST REPORT

Backtest #54979 · IRWD · IRWD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.85%	0.49	33.3%	-33.21%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The IRWD backtest shows significant structural failure with only three executed trades, rendering the 33% win rate and 9.85% ROI statistically insignificant and prone to high sampling error. A maximum drawdown of 33% indicates the GG7 Williams Oversold entry logic likely failed to filter out false breakouts or lacked adequate stop-loss discipline. The Sharpe ratio of 0.49 confirms the strategy generated returns with excessive volatility relative to its risk profile for institutional standards. Immediate execution requires expanding the sample size through a broader date range to validate signal reliability and recalibrating entry filters to reduce drawdown volatility.

ADDITIONAL METRICS

CAGR	**9.85%**
Sortino Ratio	**0.37**
Turnover	**6.29x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10988.33**

Generated 2026-09-03T02:36:08Z · latinostrading.com