LATINOS TRADING

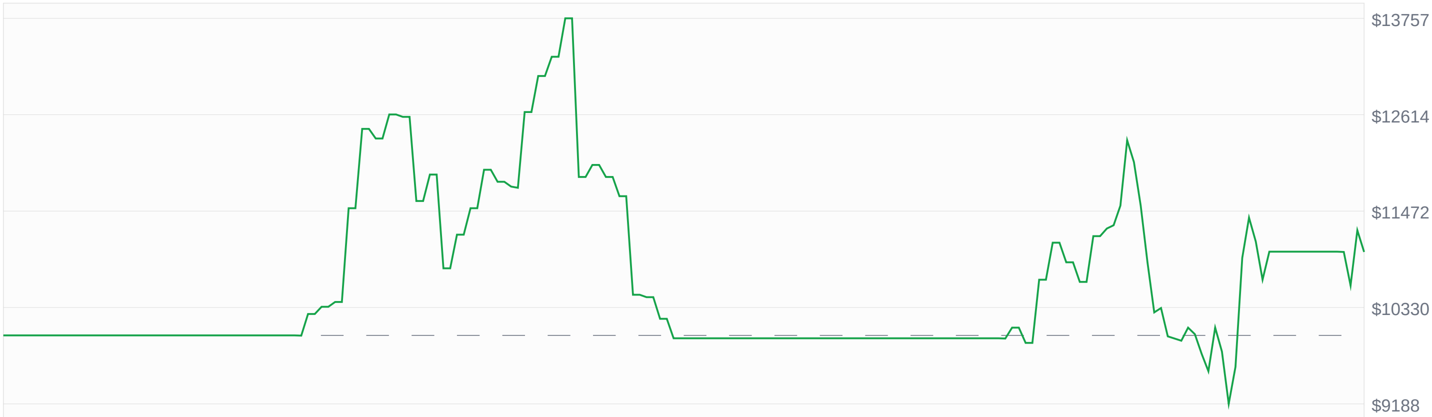
BACKTEST REPORT

Backtest #43963 · 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 using the Williams %R oversold strategy shows a superficially positive ROI but reveals a highly fragile regime with only three executed trades. A win rate of 33.3% paired with a severe 33.21% maximum drawdown indicates the strategy failed to navigate the asset's volatility, resulting in a statistically insignificant Sharpe ratio of 0.49. The lack of trade frequency suggests the oversold filter was rarely triggered or quickly invalidated within this sample, preventing any meaningful confidence in the edge. Consequently, the performance metrics are driven by outlier luck rather than robust predictive power for live deployment. The necessary next step is to expand the backtest window to capture multiple market cycles and

ADDITIONAL METRICS

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