LATINOS TRADING

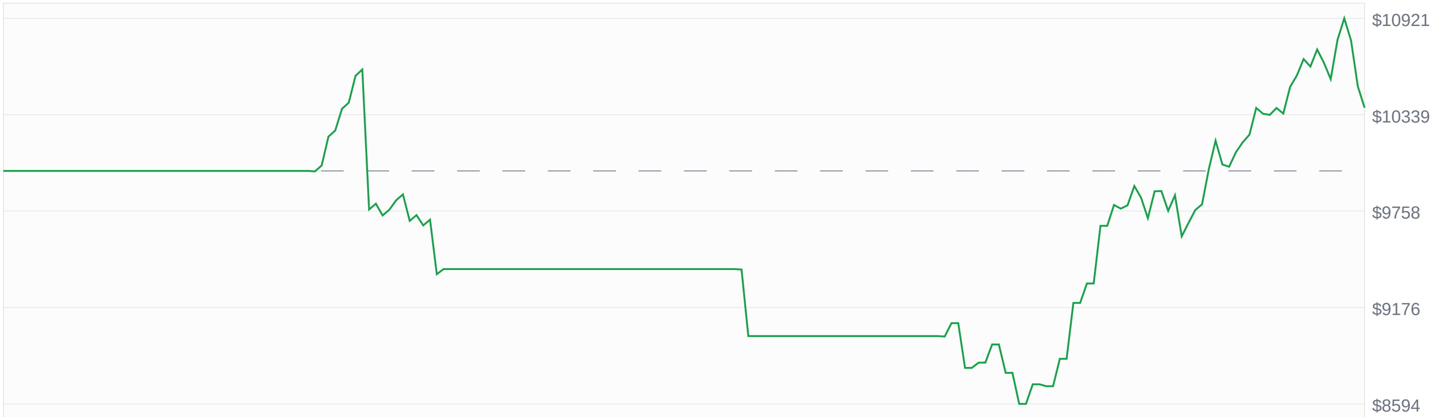
BACKTEST REPORT

Backtest #40712 · SCHW · SCHW · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.78%	0.37	33.3%	-18.47%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on SCHW showed a marginal 3.78% gain with a 33.3% win rate, but the sample size of only three trades renders statistical confidence negligible. A maximum drawdown of 18.47% against a meager 0.37 Sharpe ratio indicates poor risk-adjusted returns and high volatility relative to gains. The strategy clearly failed to filter out noise, executing trades during low-probability setups rather than capturing sustained trends. Increasing the minimum trade count requirement or adding a volume filter is the necessary next step to validate any edge.

ADDITIONAL METRICS

CAGR	**3.78%**
Sortino Ratio	**0.19**
Turnover	**5.72x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10381.17**

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