LATINOS TRADING

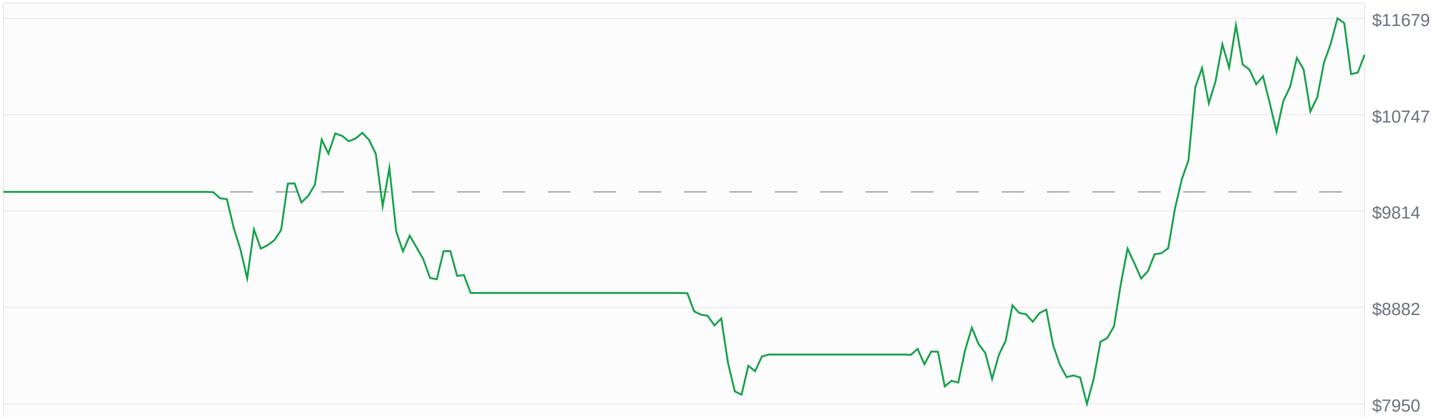
BACKTEST REPORT

Backtest #8538 · SKWD · SKWD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.22%	0.68	33.3%	-22.44%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +13.22% ROI on only 3 trades is statistically meaningless—Sharpe 0.68 and 22.44% drawdown expose the portfolio to asymmetric risk despite the positive return. The 33.3% win rate indicates the strategy loses twice as often as it wins, relying entirely on a single large winner to offset losses. This small sample size cannot establish any edge; the result is likely noise rather than signal. Next step: run a walk-forward robustness test with minimum 50 trades to validate whether the stochastic oversold mean-reversion logic holds under varying regimes.

ADDITIONAL METRICS

CAGR	**13.22%**
Sortino Ratio	**0.56**
Turnover	**5.62x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11325.20**

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