LATINOS TRADING

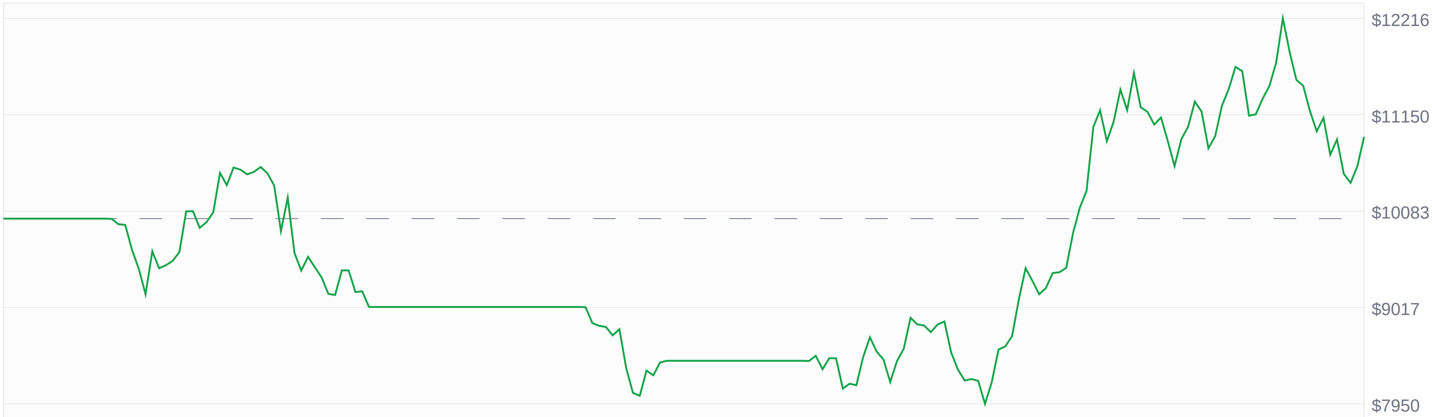
BACKTEST REPORT

Backtest #43993 · SKWD · SKWD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.01%	0.50	33.3%	-21.45%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SKWD GG5 strategy shows a positive return of 9.01% but suffers from critically low statistical significance due to only three trades, rendering the Sharpe ratio of 0.50 and win rate of 33.3% unreliable indicators of edge. A maximum drawdown of 21.45% suggests high volatility exposure that was not sufficiently mitigated by the stochastic oversold filter in this specific sample. The narrow dataset prevents confirming whether the strategy captures a genuine alpha or merely exploits random noise during a short-term price anomaly. Immediate next steps require expanding the lookback period or filtering for higher volatility regimes to accumulate a larger sample size before committing capital. Institutional deployment would be

ADDITIONAL METRICS

CAGR	**9.01%**
Sortino Ratio	**0.44**
Turnover	**5.58x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10904.72**

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