LATINOS TRADING

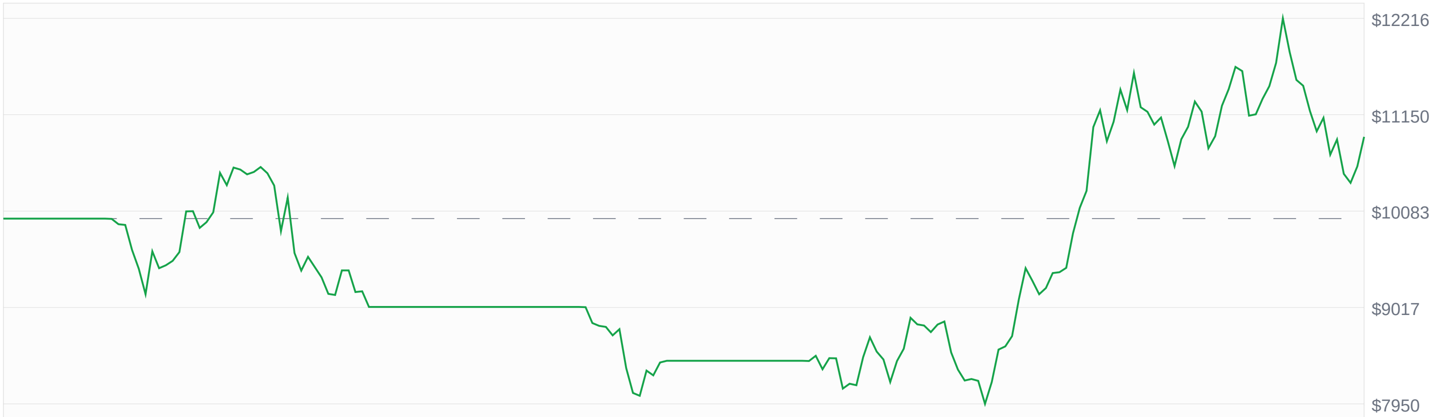
BACKTEST REPORT

Backtest #55001 · 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 stochastic oversold strategy shows a 9.01% return with only three trades, rendering the 0.50 Sharpe ratio and 33.3% win rate statistically unreliable. A 21.45% drawdown despite limited trades indicates the signal logic suffers from poor risk-adjusted performance rather than insufficient sample size. The approach fails to capture meaningful alpha, as the narrow trade count prevents robust validation of entry conditions or trend adherence. We must discard this configuration or significantly expand the lookback window to gather enough data for confident parameter optimization.

ADDITIONAL METRICS

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