LATINOS TRADING

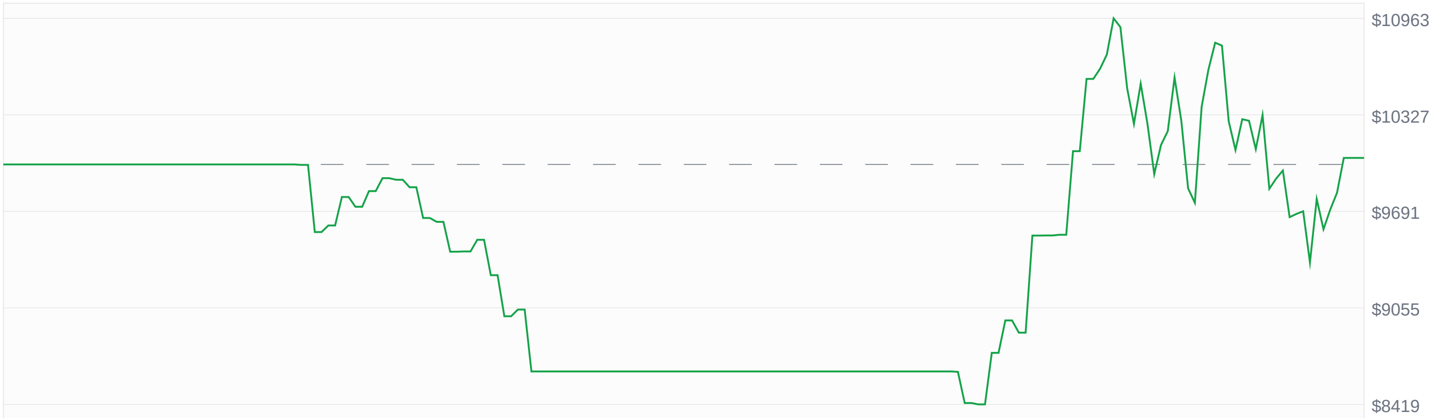
BACKTEST REPORT

Backtest #45204 · PLMR · PLMR · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR GG5 Stochastic Oversold backtest shows negligible alpha with a mere 0.43% ROI and a Sharpe ratio of 0.14, indicating the strategy failed to generate risk-adjusted returns over the sample. A win rate of exactly 50% suggests the model lacks predictive edge, while the 14.67% maximum drawdown represents significant capital erosion from only two trades. Such a tiny sample size prevents any meaningful statistical inference, as the results could easily be noise or a single outlier event rather than a systematic flaw. We must expand the historical window to capture more market regimes before drawing definitive conclusions on this entry logic. The next step is to re-run the test with a longer dataset and adjust the stochastic thresholds to filter

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

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