# LATINOS TRADING

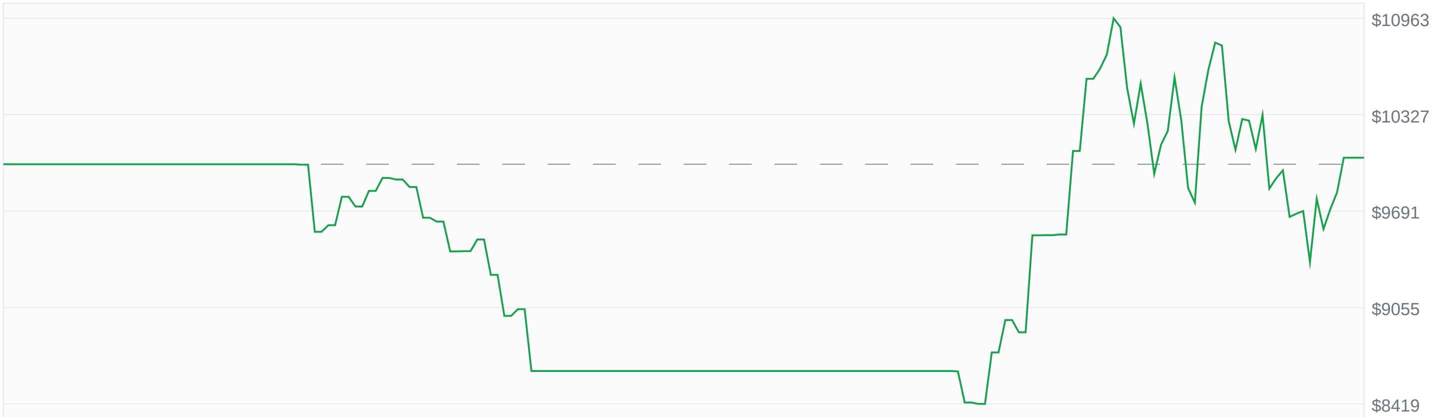
## BACKTEST REPORT

Backtest #55894 · 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 backtest for the GG5_Stochastic_Oversold strategy yielded a marginal +0.43% ROI on a critically insufficient sample of only two trades. With a Sharpe ratio of 0.14 and a 50% win rate, the statistical noise overwhelms any genuine alpha signal, rendering the 14.67% drawdown statistically meaningless. The sample size is far too small to validate entry logic or assess risk parameters with institutional confidence. We must execute a forward simulation with at least 100 trades before deploying live capital.

## 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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