LATINOS TRADING

BACKTEST REPORT

Backtest #23223 · NMIH · NMIH · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.39%	-0.19	50.0%	-20.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha with a negative Sharpe ratio and a 20.6 percent max drawdown despite a neutral win rate. The statistical significance is negligible given the sample size of only four trades, rendering the results unreliable for institutional deployment. The significant capital erosion indicates the oversold stochastic signals lack the necessary directional conviction in the current market regime. Immediate parameter optimization or a fundamental regime shift is required to reduce drawdown and increase trade frequency for statistical validity.

ADDITIONAL METRICS

CAGR	**-4.39%**
Sortino Ratio	**-0.12**
Turnover	**7.68x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9563.95**

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