LATINOS TRADING

BACKTEST REPORT

Backtest #23224 · 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 NMIH strategy yielded a net loss of 4.39% with a Sharpe of -0.19, indicating no risk-adjusted value despite a neutral 50% win rate. The 20.60% maximum drawdown exposes the portfolio to severe risk relative to the tiny capital retention, a red flag for any institutional allocation. Statistical confidence is negligible given only four total trades, rendering the results statistically indistinguishable from random noise. The negative Sharpe ratio confirms the signal generation logic failed to capture sufficient alpha to offset transaction costs and volatility. A concrete next step is to discard this configuration and increase the sample size significantly before any further optimization attempts.

ADDITIONAL METRICS

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

Generated 2026-08-14T04:31:46Z · latinostrading.com