LATINOS TRADING

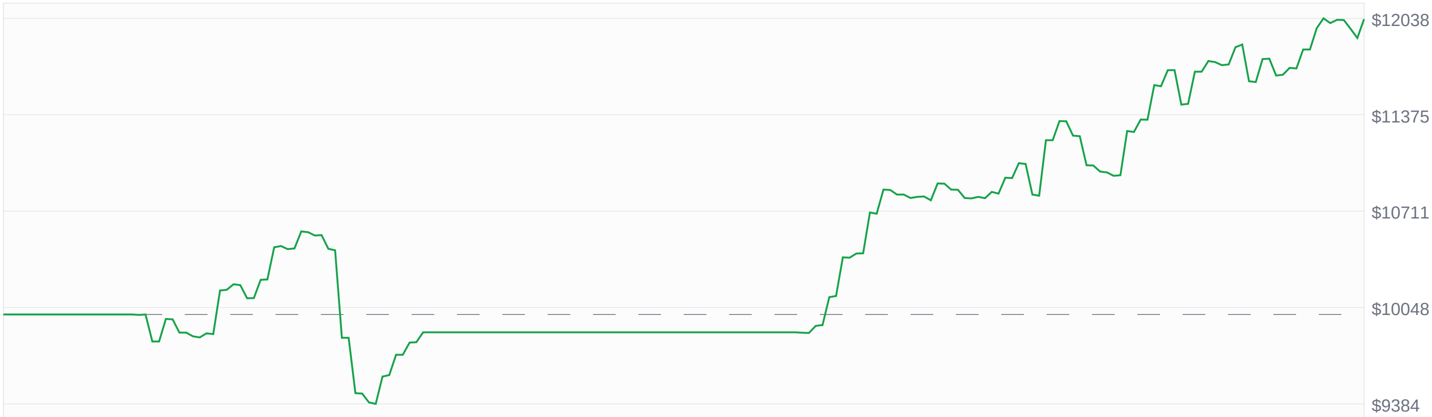
BACKTEST REPORT

Backtest #45053 · NMIH · NMIH · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+20.30%	1.70	50.0%	-9.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +20.30% return and 1.70 Sharpe ratio appear robust on the surface, yet the 50% win rate reveals an over-reliance on two massive gains to offset losses. This extreme concentration creates a fragile equity curve where a single adverse move could erase the entire edge, making the 9.86% drawdown potentially understated. Statistical confidence is virtually nonexistent with only two total trades, as standard deviation calculations fail to capture true volatility in such a minuscule sample. The primary weakness is the lack of diversification within the sample, which inflates performance metrics artificially. To validate this strategy, increase the sample size to at least one hundred trades before considering live deployment.

ADDITIONAL METRICS

CAGR	**20.30%**
Sortino Ratio	**1.42**
Turnover	**4.18x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12033.13**

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