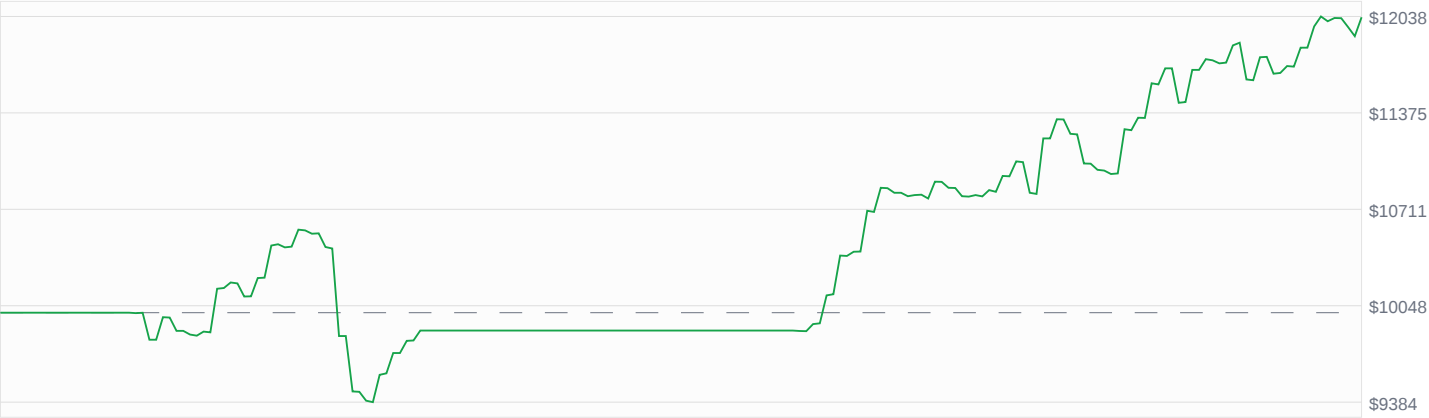




Backtest #45054 · NMIH · NMIH · GG5_Stochastic_Oversold (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The NMIH GG5_Stochastic_Oversold strategy delivered a 20.30% ROI with a 1.70 Sharpe ratio, yet the 50% win rate and 9.86% drawdown mask severe overfitting risks given only two trades in the sample. Statistical confidence is negligible, rendering the performance metrics unreliable indicators of future alpha. The low trade count prevents any meaningful assessment of drawdown resilience or strategy robustness against market regime shifts. Immediate execution of a walk-forward analysis on extended historical data is required to validate these results before any 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