LATINOS TRADING

BACKTEST REPORT

Backtest #45056 · 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 strategy delivered a 20.30 percent return with a 1.70 Sharpe ratio, but the 50 percent win rate and two total trades render these results statistically meaningless. You cannot trust this performance because the sample size is too small to establish confidence or separate skill from luck. The 9.86 percent drawdown is acceptable, yet it does not validate the edge over a longer horizon. Increase the backtest period to at least one hundred trades to verify if the stochastic oversold signal maintains its edge before risking real capital.

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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