

LATINOS TRADING

BACKTEST REPORT

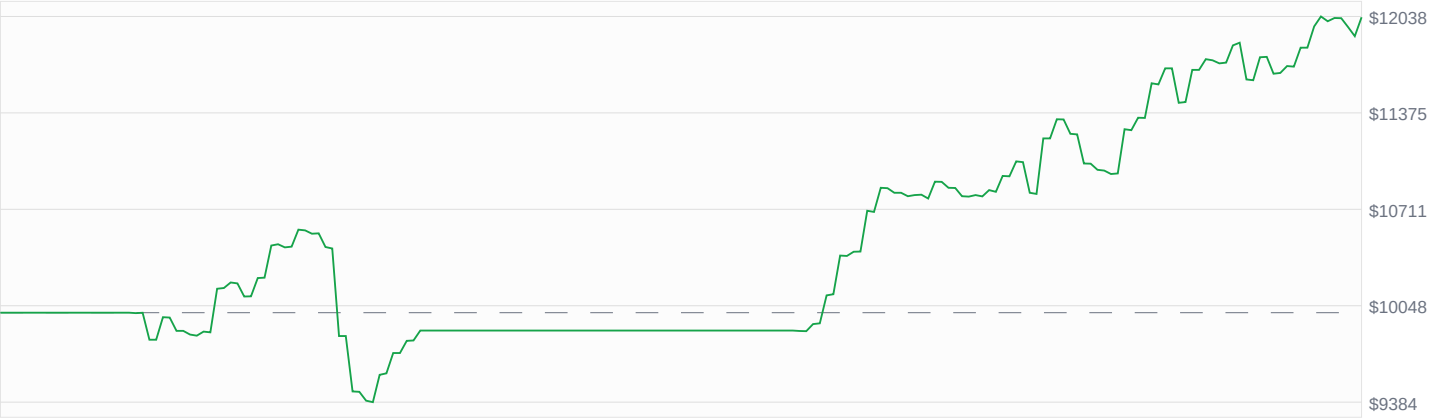


Backtest #45057 · NMIH · NMIH · GG5_Stochastic_Oversold (auto)

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% ROI and 1.70 Sharpe ratio appear strong but are statistically meaningless with only two trades. A 50% win rate offers no edge confirmation, and the 9.86% max drawdown lacks context for risk-adjusted performance. This sample size is too small to infer strategy viability or market adaptability. Extend the backtest to at least 100 trades across multiple market regimes to establish statistical significance 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