LATINOS TRADING

BACKTEST REPORT

Backtest #55793 · 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 NMIH Stochastic Oversold strategy delivered a +20.30% return with a 1.70 Sharpe ratio, yet the 50% win rate and 9.86% drawdown reveal a fragile edge given only two trades. Such a small sample size creates high variance, making the observed profitability statistically insignificant and prone to overfitting. The strategy successfully avoided deep losses while capturing a single profitable move, but the lack of trade frequency prevents reliable risk modeling. A concrete next step is to expand the backtest window to at least 100 trades to validate if the current performance reflects a robust mean or merely luck.

ADDITIONAL METRICS

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