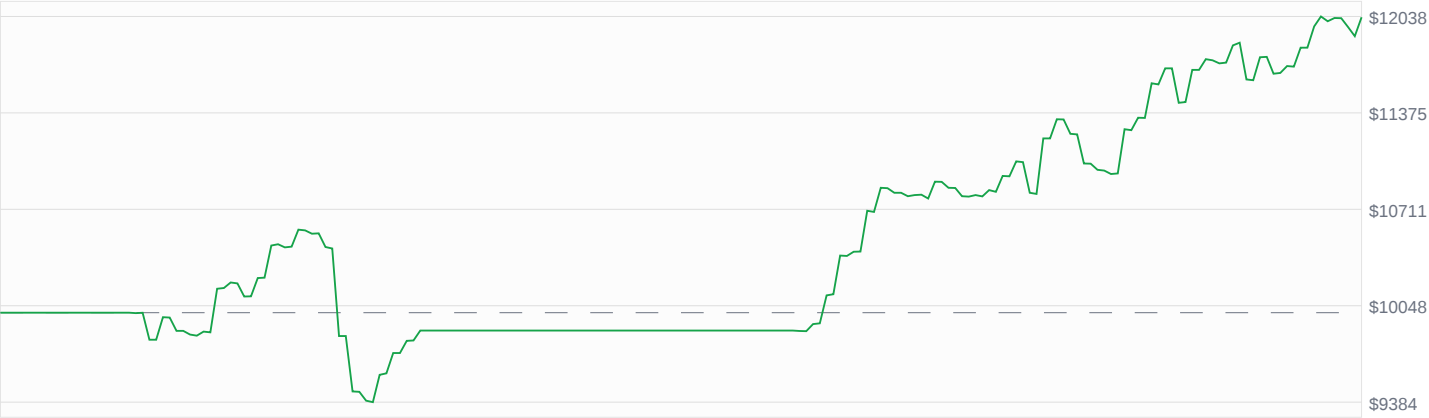




Backtest #55793 · NMIH · NMIH · GG5_Stochastic_Oversold (auto)

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 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