LATINOS TRADING

BACKTEST REPORT

Backtest #45755 · SM · GG6_ADX_Trend_Rider

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 100% win rate on a two-trade sample is statistically meaningless and masks a severe 32.83% drawdown. While the 1.21 Sharpe ratio looks acceptable, it is entirely driven by a tiny, non-representative dataset that lacks statistical confidence. The strategy captured significant upside but failed to manage risk effectively during adverse moves. This performance cannot be extrapolated to live trading without extensive validation. Next step: run a Monte Carlo simulation with at least 500 synthetic paths to estimate the true probability of ruin.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**