

LATINOS TRADING

BACKTEST REPORT



Backtest #49531 · 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

A 41.20% return with a 100% win rate looks exceptional on the surface, but the two-trade sample size renders the 1.21 Sharpe ratio statistically meaningless. The strategy failed to manage risk effectively, evidenced by a severe 32.83% max drawdown that far exceeds institutional thresholds for a trend rider. This extreme variance suggests the system relies on rare, high-magnitude moves rather than consistent alpha generation. You must expand the backtest window to at least one hundred trades to establish statistical confidence before considering live deployment.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.