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**