LATINOS TRADING

BACKTEST REPORT

Backtest #56635 · SM · GG6_ADX_Trend_Rider

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG6_ADX_Trend_Rider strategy on SM delivered a +46.62% ROI with a perfect 100% win rate, yet the statistical significance is negligible due to only two trades. A sharp 32.83% drawdown reveals extreme fragility, suggesting the system lacks robustness against adverse price action despite a respectable 1.32 Sharpe ratio. Such a small sample size cannot reliably predict future performance or confirm the strategy's edge in live markets. We must expand the sample by running a longer historical simulation or adjusting parameters to filter out these outlier moves. Without more data, the apparent success is merely noise rather than a confirmed alpha.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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