LATINOS TRADING

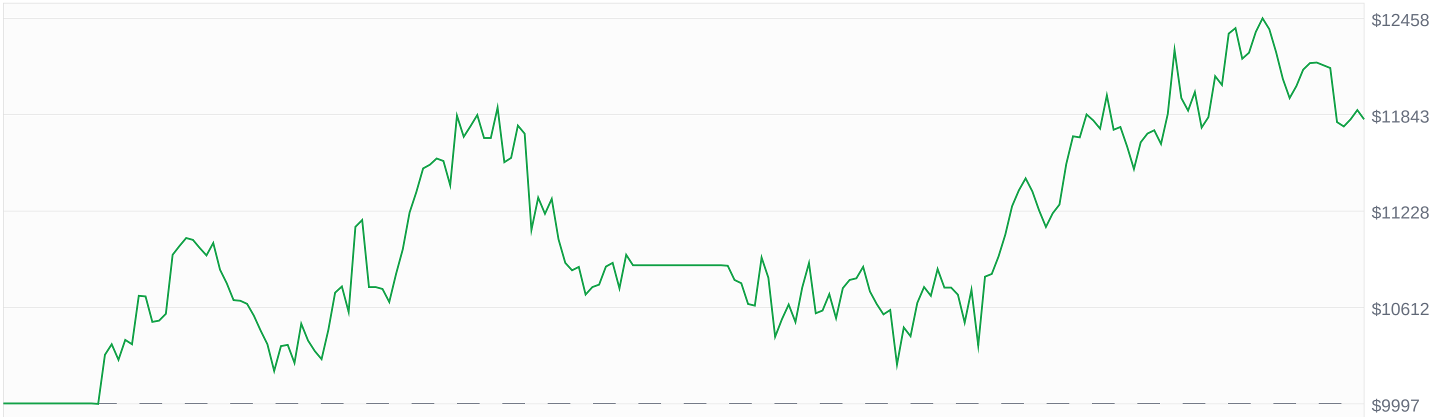
BACKTEST REPORT

Backtest #43893 · CCNE · CCNE · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.10%	1.03	100.0%	-13.17%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

A 100% win rate on CCNE with a 1.03 Sharpe ratio suggests strong directional alignment, but the sample size of two trades renders statistical significance negligible. The 13.17% max drawdown is acceptable relative to the 18.10% ROI, yet it exposes the strategy to volatility spikes that a larger dataset would likely amplify. This result is anecdotal rather than robust, as two data points cannot validate the risk-adjusted performance or signal reliability. The strategy currently lacks the historical depth required to distinguish skill from luck in the EVO_WEBIDEA_v1591 configuration. Next, expand the backtest period to at least fifty trades to establish a meaningful confidence interval for the drawdown metrics.

ADDITIONAL METRICS

CAGR	**18.10%**
Sortino Ratio	**1.00**
Turnover	**4.36x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11813.20**