LATINOS TRADING

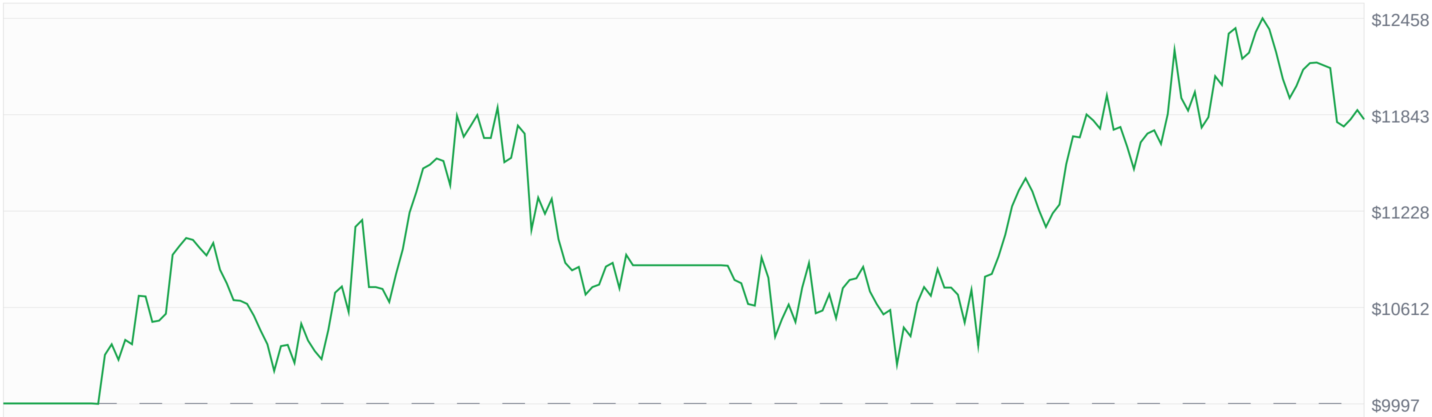
BACKTEST REPORT

Backtest #43895 · 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

The 100 percent win rate is statistically meaningless given only two trades, creating a severe overfitting risk. While the 18.10 percent ROI and 1.03 Sharpe ratio appear strong, the 13.17 percent max drawdown indicates fragile risk control during this tiny sample. This result lacks the statistical confidence required for institutional deployment due to the negligible sample size. The immediate next step is to extend the backtest to at least 200 trades across multiple market regimes to validate the strategy's true edge.

ADDITIONAL METRICS

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

Generated 2026-09-01T13:47:24Z · latinostrading.com