LATINOS TRADING

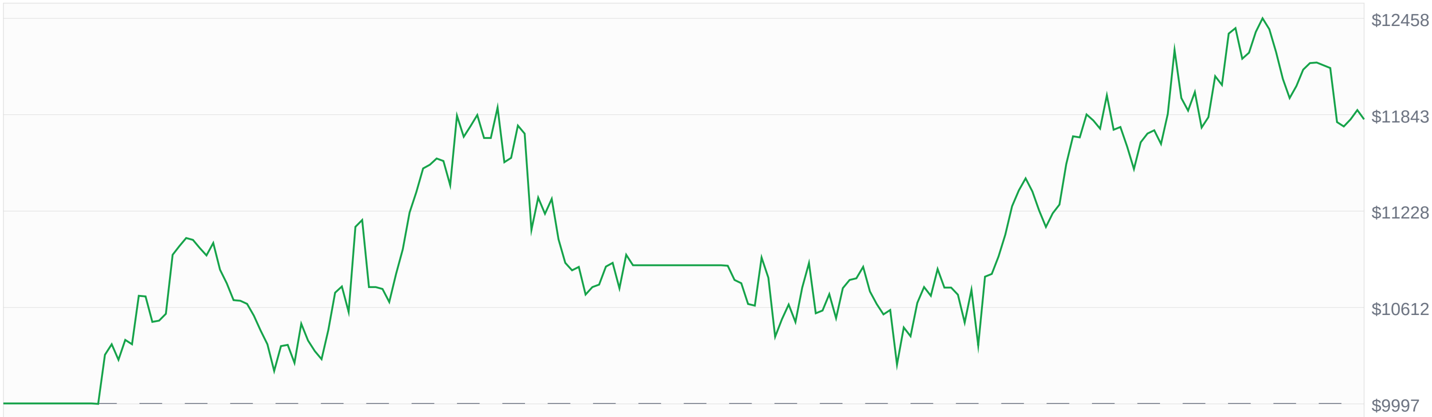
BACKTEST REPORT

Backtest #43890 · 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 CCNE backtest shows a perfect 100% win rate, but with only two trades, the Sharpe ratio of 1.03 lacks statistical significance and cannot support institutional deployment. An isolated 13.17% drawdown on such a small sample is not reliable risk data and suggests the strategy may be overfitting to noise rather than capturing a robust trend. The +18.10% return is misleading without volume context or a longer historical window, making these results a statistical outlier rather than a repeatable alpha source. We must reject this signal as a standalone strategy until we observe at least fifty trades across multiple market regimes to validate the edge. The next step is to re-run the simulation with expanded lookback periods and stricter entry filters to

ADDITIONAL METRICS

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

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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.