LATINOS TRADING

BACKTEST REPORT

Backtest #44005 · FRBA · FRBA · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.92%	0.55	50.0%	-13.51%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy on FRBA generated a nominal +6.92% gain but relies on a dangerously small sample size of only two trades, rendering the 50% win rate and 0.55 Sharpe ratio statistically insignificant. A maximum drawdown of 13.51% suggests that while the equity curve ended positive, it experienced substantial volatility that is impossible to fully assess with so little data.
Current metrics fail to provide the confidence required for institutional deployment, as the results could easily be attributed to luck rather than robust edge. The next step is to run a longer backtest over a minimum of 200 trades to validate the strategy's consistency and reduce sampling error.

ADDITIONAL METRICS

CAGR	**6.92%**
Sortino Ratio	**0.39**
Turnover	**3.95x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10695.10**

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