

LATINOS TRADING

BACKTEST REPORT

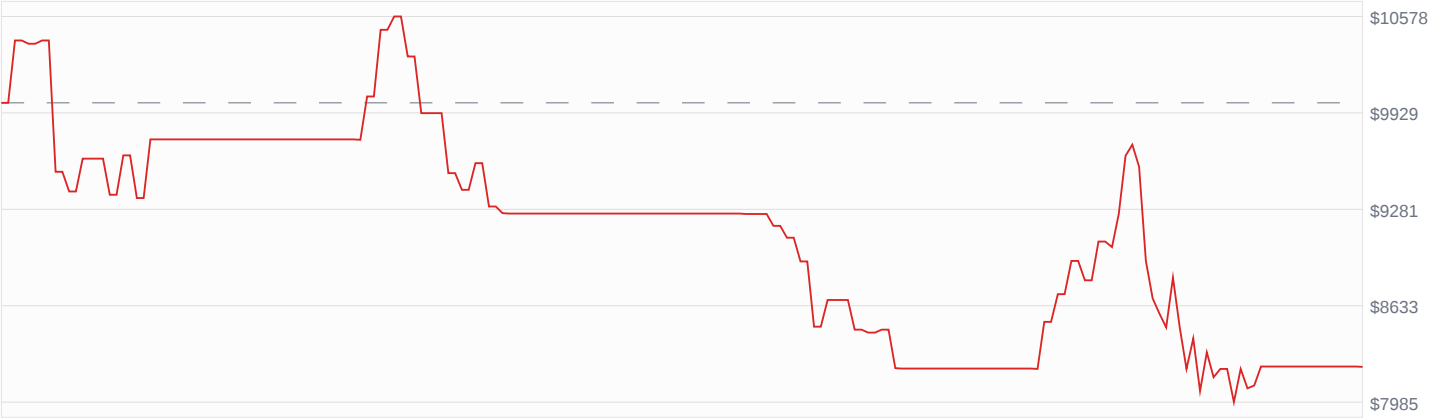


Backtest #45304 · ABUS · ABUS · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-17.81%	-0.87	20.0%	-24.51%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ABUS EVO_WEBIDEA_v1591 strategy failed to generate alpha, posting a negative ROI of -17.81% and a Sharpe ratio of -0.87. A 20.0% win rate indicates severe signal noise, while the 24.51% max drawdown eroded capital to \$82,219.60. Statistical confidence is negligible with only five trades, rendering these metrics unreliable for long-term performance prediction. The primary issue is excessive false positives in the entry logic. Implement stricter trend filters to reduce trade frequency and improve signal quality.

ADDITIONAL METRICS

CAGR	-17.81%
Sortino Ratio	-0.57
Turnover	8.91x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$8221.96