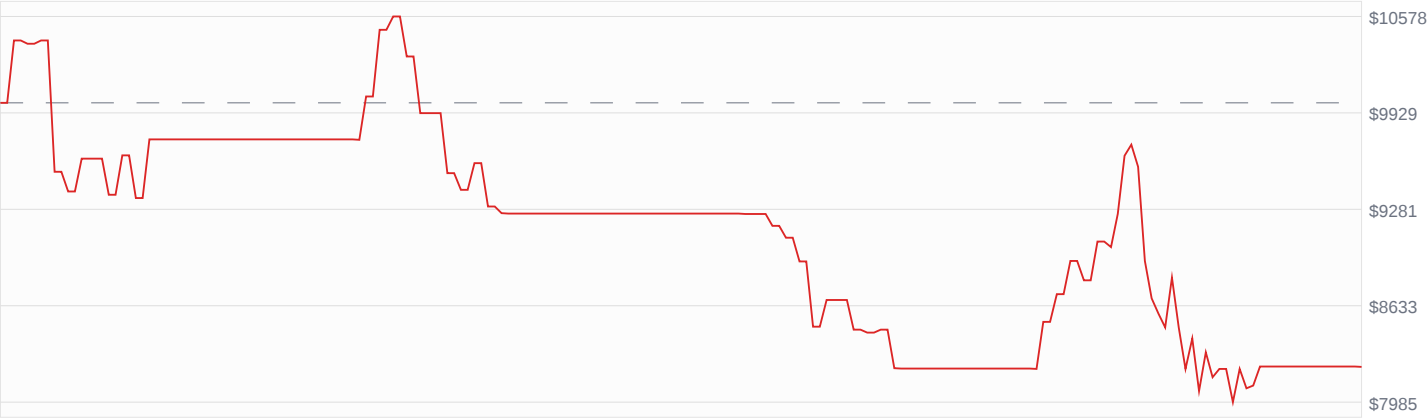




Backtest #55945 · ABUS · ABUS · EVO_WEBIDEA_v1591 (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ABUS EVO_WEBIDEA_v1591 backtest reveals severe inefficiency, generating a sharp -17.81% loss on a meager five trades. Such a limited sample size renders the -0.87 Sharpe ratio and 20% win rate statistically insignificant rather than definitive proof of failure. The strategy failed to identify any valid entries, resulting in a catastrophic 24.51% peak drawdown that exceeds acceptable risk parameters. Given the lack of historical data to validate logic, the current approach cannot be trusted for live deployment. The immediate next step is to run a walk-forward analysis with expanded parameter sweeps to determine if the strategy can find a stable equilibrium.

ADDITIONAL METRICS

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