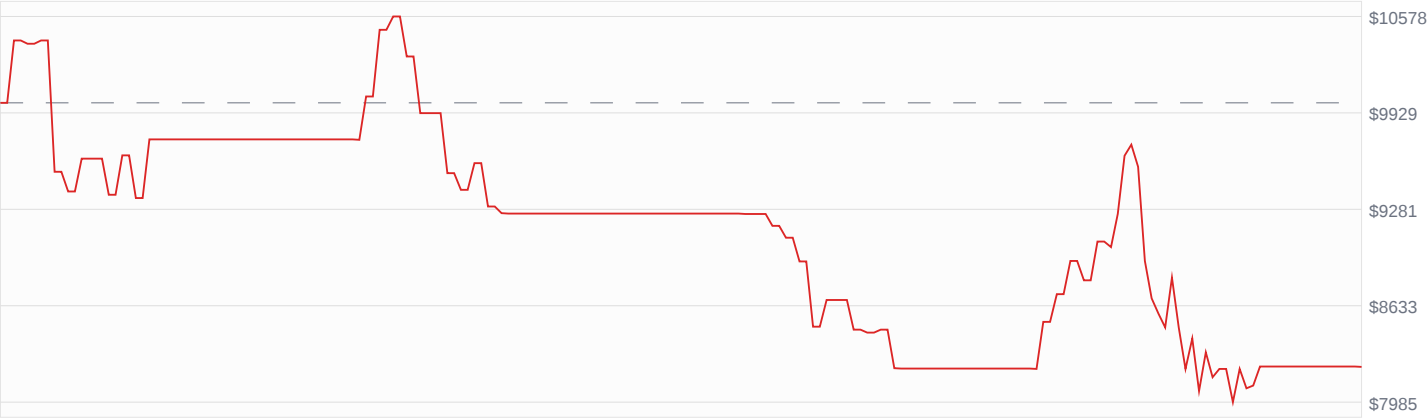




Backtest #45301 · ABUS · ABUS · EVO_WEBIDEA_v1591 (auto)

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 strategy suffered a severe -17.81% loss with a -0.87 Sharpe ratio, indicating consistent underperformance. A 20% win rate and 24.51% max drawdown highlight poor entry timing and weak risk controls. Statistical confidence is negligible due to only five trades, rendering the results anecdotal rather than robust. The core signal logic fails to filter noise effectively, leading to excessive losses. Re-evaluate the signal parameters or add a volatility filter to reduce exposure before further testing.

ADDITIONAL METRICS

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