LATINOS TRADING

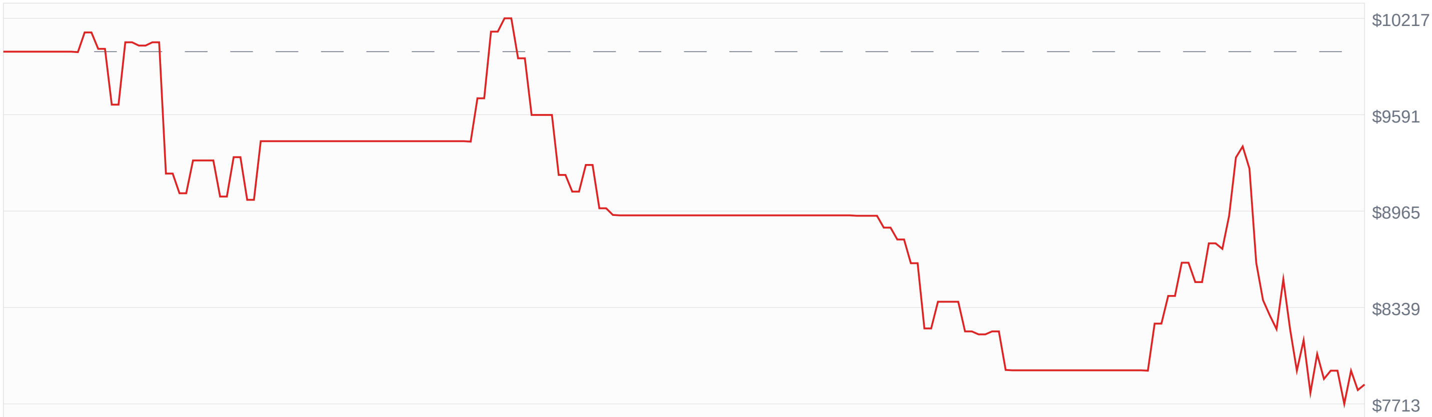
BACKTEST REPORT

Backtest #8200 · ABUS · ABUS · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-21.64%	-1.09	0.0%	-24.51%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest reveals a catastrophic failure with a -21.64% ROI and a -1.09 Sharpe ratio, indicating significant underperformance versus risk-free rates. A 0.0% win rate across only four trades suggests the signal logic is fundamentally flawed rather than merely unlucky, rendering statistical confidence negligible. The 24.51% drawdown further confirms high volatility without offsetting gains, making this strategy unsuitable for live deployment. Given the tiny sample size, any apparent pattern is likely noise rather than alpha. I recommend discarding this specific parameter set and recalibrating entry triggers before any retesting.

ADDITIONAL METRICS

CAGR	**-21.64%**
Sortino Ratio	**-0.73**
Turnover	**7.04x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$7838.36**

Generated 2026-08-14T06:07:46Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.