LATINOS TRADING

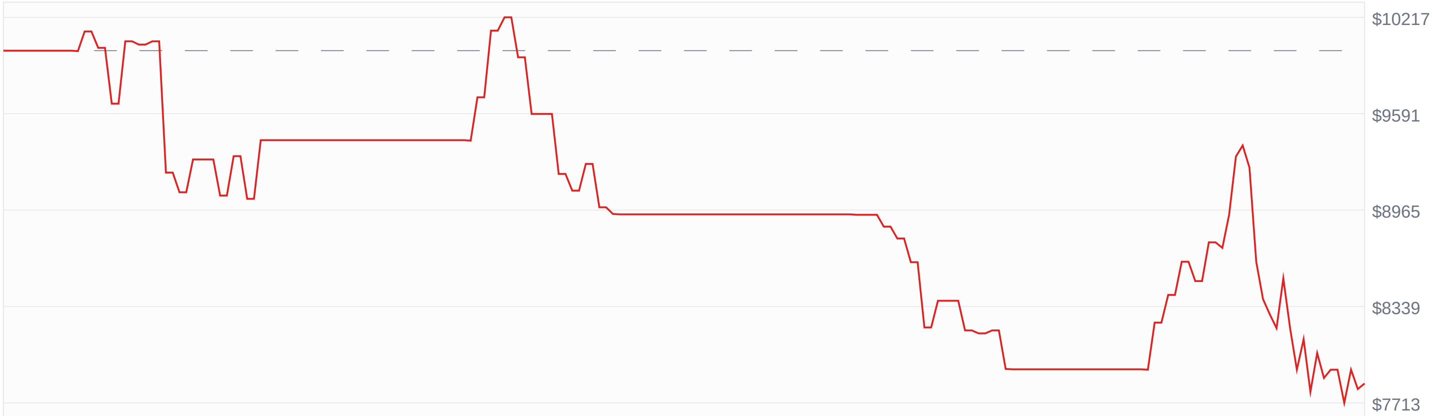
BACKTEST REPORT

Backtest #8201 · 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 strategy suffered a total loss of capital with zero winning trades across four attempts, indicating a fundamental breakdown in signal logic rather than mere bad luck. The negative Sharpe ratio of -1.09 confirms statistically significant underperformance, while the 24.51% maximum drawdown demonstrates excessive volatility relative to the small sample size. With only four trades, the results lack statistical power, yet a zero win rate is a hard failure that demands immediate intervention. The next step is to completely discard this signal manifest and audit the entry logic against ABUS historical volatility regimes before re-testing. This strategy must be rebuilt from scratch, not patched.

ADDITIONAL METRICS

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