LATINOS TRADING

BACKTEST REPORT

Backtest #32804 · ASC · EVO_GG1RSISNIP_v396

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v396 strategy on ASC achieved a positive ROI of 24.89%, with a Sharpe ratio of 1.05, indicating a reasonable risk-adjusted return. However, the strategy had a win rate of only 66.7%, suggesting that the model's predictive ability may be weak. The max drawdown of 17.18% is concerning, indicating substantial potential losses. Given the sample size, the statistical confidence is high, but the low win rate and significant drawdown suggest that this model may not be reliable for long-term investment. A concrete next step would be to further optimize the model by improving the RSI threshold or experimenting with different crossover rules.

ADDITIONAL METRICS

CAGR	24.89%
Sortino Ratio	0.97
Turnover	6.30x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$12492.59

Generated 2026-08-20T23:56:24Z · latinostrading.com