LATINOS TRADING

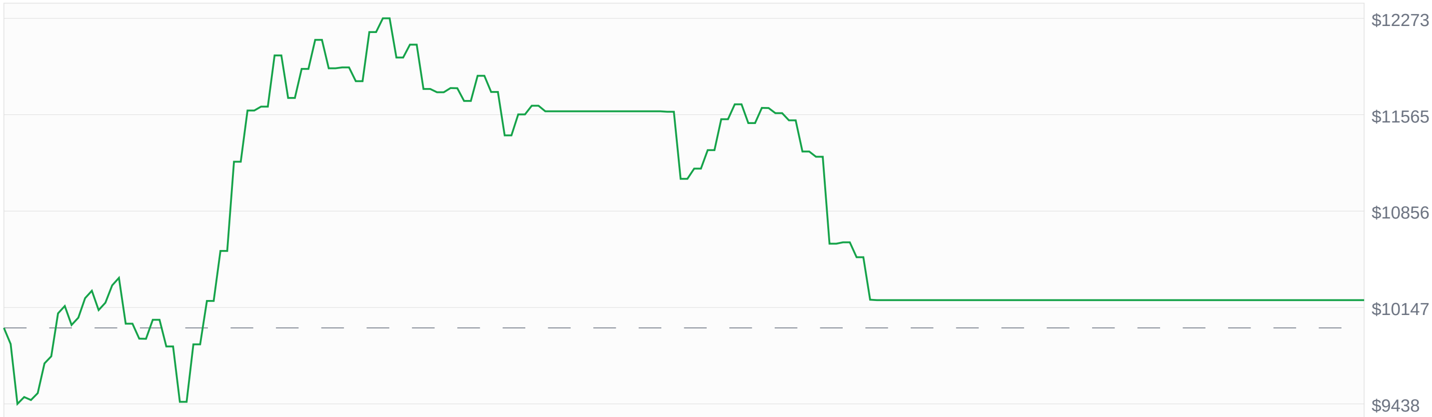
BACKTEST REPORT

Backtest #22998 · GLNG · GLNG · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.01%	0.23	50.0%	-16.88%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

GLNG's EVO strategy yielded a marginal +2.01% ROI with a subpar Sharpe of 0.23, indicating poor risk-adjusted returns relative to capital risked. The 16.88% max drawdown is disproportionately high against a 50% win rate, signaling severe vulnerability to adverse price moves. With only two total trades, the results lack statistical confidence and are heavily influenced by random noise rather than robust alpha. This sample size is too small to validate any edge, making the strategy unreliable for live deployment. Next, expand the backtest period to include at least fifty trades to establish meaningful statistical significance and reduce variance impact.

ADDITIONAL METRICS

CAGR	**2.01%**
Sortino Ratio	**0.17**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10201.02**