LATINOS TRADING

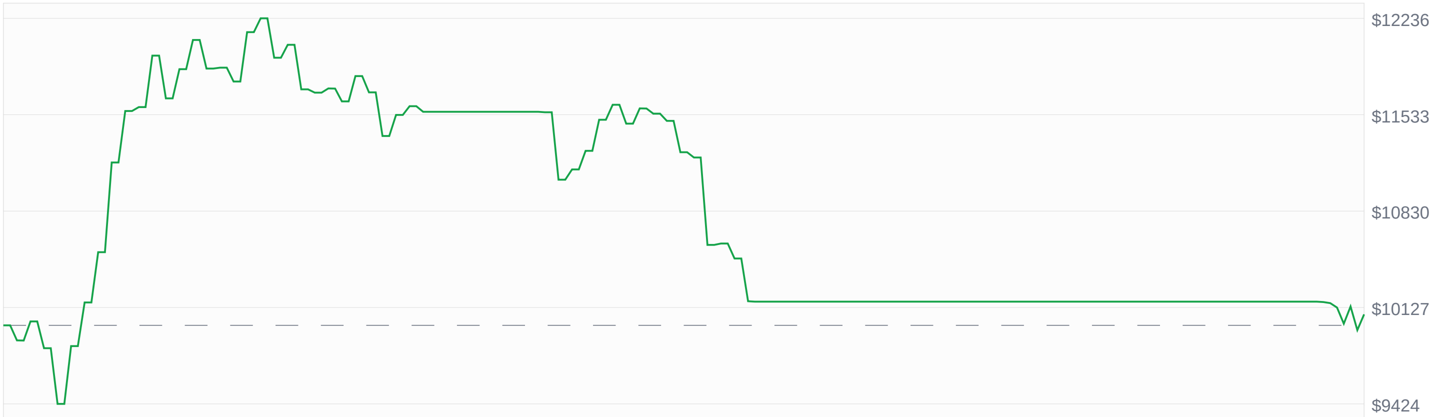
BACKTEST REPORT

Backtest #40632 · GLNG · GLNG · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.74%	0.15	33.3%	-18.58%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GLNG backtest reveals a statistically insignificant regime where the strategy generated a paltry 0.74% ROI with a meager win rate of 33.3%. Only three trades occurred, making the 18.58% max drawdown an unrepresentative outlier rather than a robust risk metric. The Sharpe ratio of 0.15 indicates the returns barely compensated for the volatility endured, suggesting the logic failed to adapt to current market conditions. Given the tiny sample size, no reliable alpha is detectable, and the results lack the statistical confidence required for institutional deployment. The immediate priority is to expand the test period or refine entry filters to generate a larger dataset before considering further optimization.

ADDITIONAL METRICS

CAGR	**0.74%**
Sortino Ratio	**0.11**
Turnover	**6.35x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10077.04**