



Backtest #50674 · GLNG · GLNG · EVO_WEBIDEA_v1591 (auto)

ROI

+0.74%

Sharpe

0.15

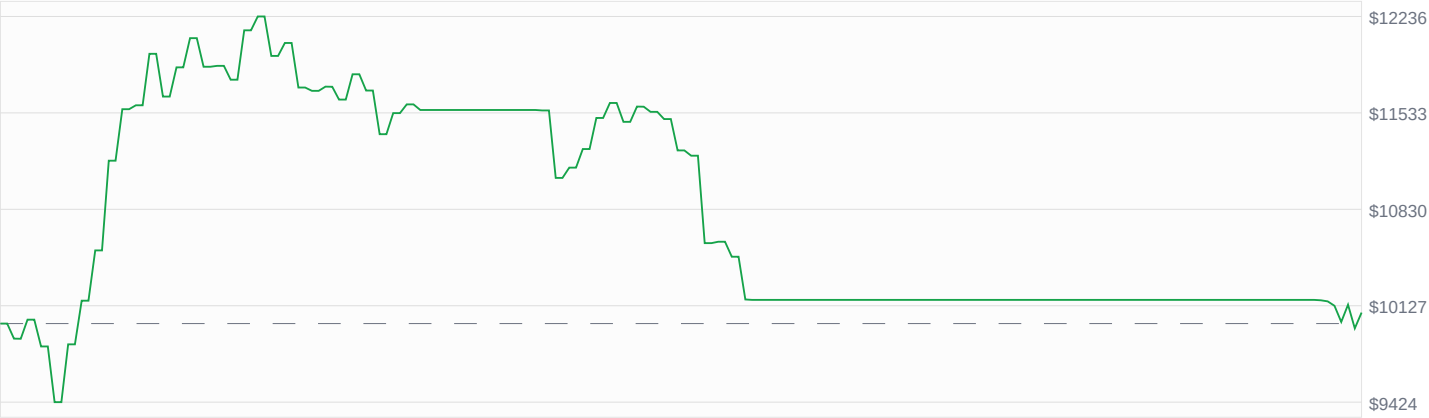
Win Rate

33.3%

Max Drawdown

-18.58%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GLNG test on EVO_WEBIDEA_v1591 yields negligible alpha at +0.74% ROI with a Sharpe of 0.15, signaling poor risk-adjusted performance. A mere 33.3% win rate and an 18.58% drawdown indicate the logic fails to capture consistent momentum despite the sample size of only three trades. Such low trade counts render the results statistically insignificant and unreliable for institutional deployment or parameter optimization. The strategy lacks the robustness required to withstand market volatility beyond this specific period. The next concrete step is to increase the lookback window or tighten entry filters to generate a statistically meaningful sample before re-evaluation.

ADDITIONAL METRICS

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