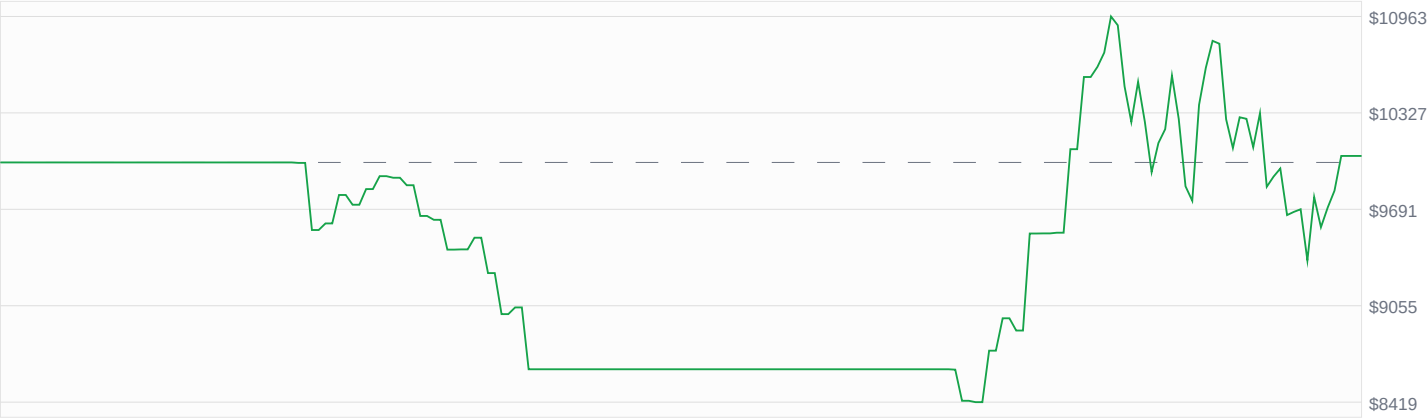




Backtest #56623 · PLMR · EVO_GG1RSISNIP_v889

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for PLMR using EVO_GG1RSISNIP_v889 shows negligible profit and a weak Sharpe ratio, driven by only two trades. A maximum drawdown of nearly 15% with such a low trade count indicates high volatility exposure that statistical significance cannot confirm. The 50% win rate offers no edge, suggesting the strategy fails to capture the asset's momentum effectively in this environment. With such a limited sample, any observed alpha is likely noise rather than a replicable edge. The next step is to expand the lookback period or adjust entry filters to generate enough trades for a robust risk assessment.

ADDITIONAL METRICS

CAGR	0.43%
Sortino Ratio	0.10
Turnover	3.73x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10042.90