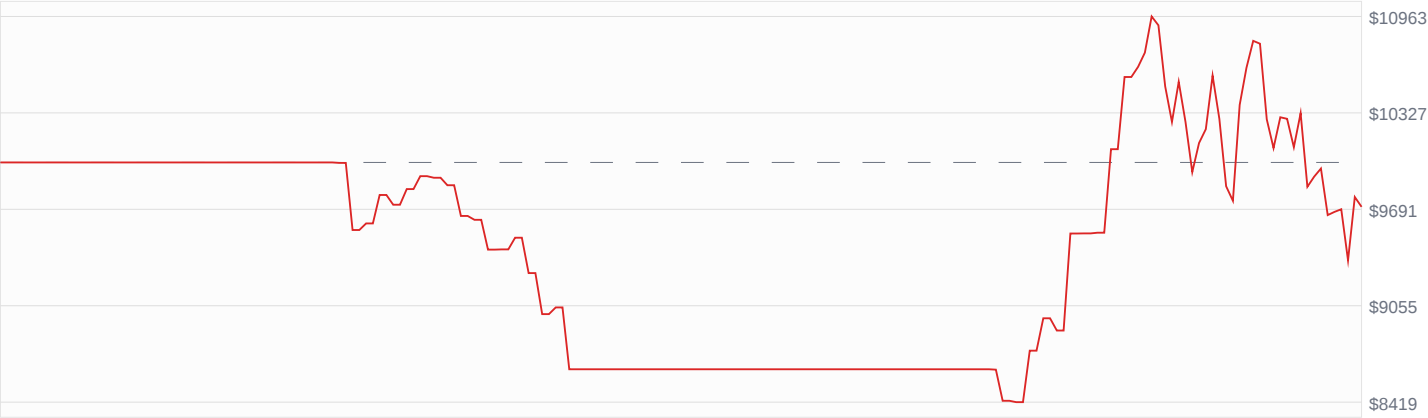




Backtest #34880 · PLMR · EVO_GG1RSISNIP_v1162

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1162 backtest on PLMR underperformed significantly, yielding a -2.96% return with a negative Sharpe of -0.04 and a 14.67% drawdown. This result is statistically unreliable due to only two executed trades, rendering the 50% win rate and extreme drawdown figures meaningless for live deployment. The strategy failed to capture any alpha in this specific market regime, suggesting the signal logic requires a fundamental overhaul rather than parameter tuning. The next step is to expand the backtest to a longer historical dataset to validate whether these losses are a one-off event or a systemic flaw in the entry conditions.

ADDITIONAL METRICS

CAGR	-2.96%
Sortino Ratio	-0.03
Turnover	3.70x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9707.12