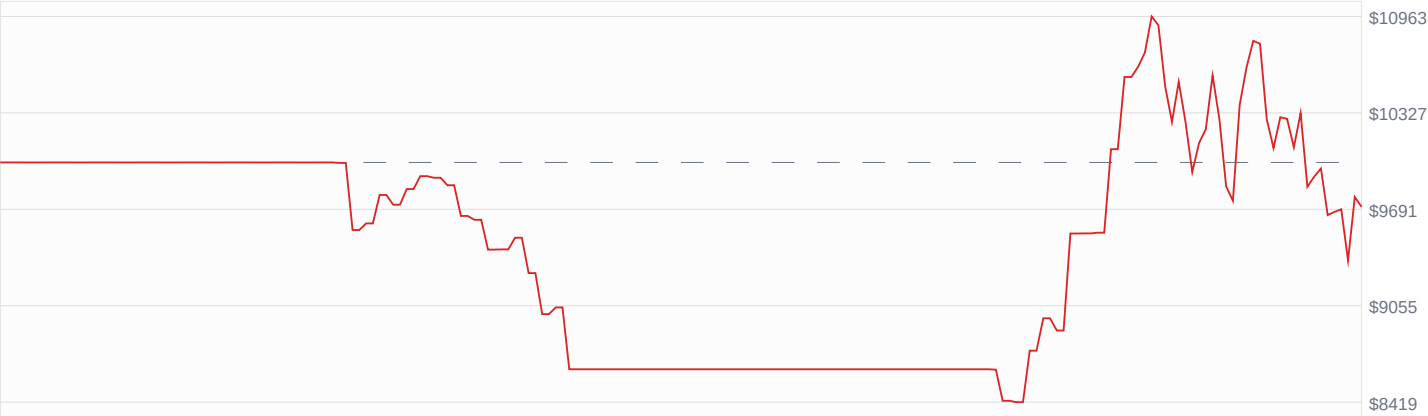




Backtest #34923 · PLMR · EVO_GG1RSISNIP_v1179

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_v1179 strategy for PLMR had a negative ROI of -2.96%, indicating a loss. The Sharpe ratio of -0.04 suggests low risk-adjusted returns. A win rate of 50.0% is below the optimal, indicating inconsistent performance. The max drawdown of 14.67% is concerning. Future steps could include refining the RSI thresholds to better capture market conditions or exploring different market segments for more stable performance.

ADDITIONAL METRICS

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