



Backtest #52447 · PLMR · EVO\_GG1RSISNIP\_v1133

ROI

+0.43%

Sharpe

0.14

Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1133 strategy on PLMR generated a marginal 0.43% return with a negligible Sharpe ratio of 0.14, indicating no meaningful risk-adjusted alpha. A 50% win rate paired with two total trades provides an insufficient sample size to validate statistical significance or edge. The 14.67% maximum drawdown suggests the risk parameters were poorly calibrated for this specific asset's volatility. We must increase the backtest horizon to capture more cycles and refine entry filters before live deployment.

ADDITIONAL METRICS

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