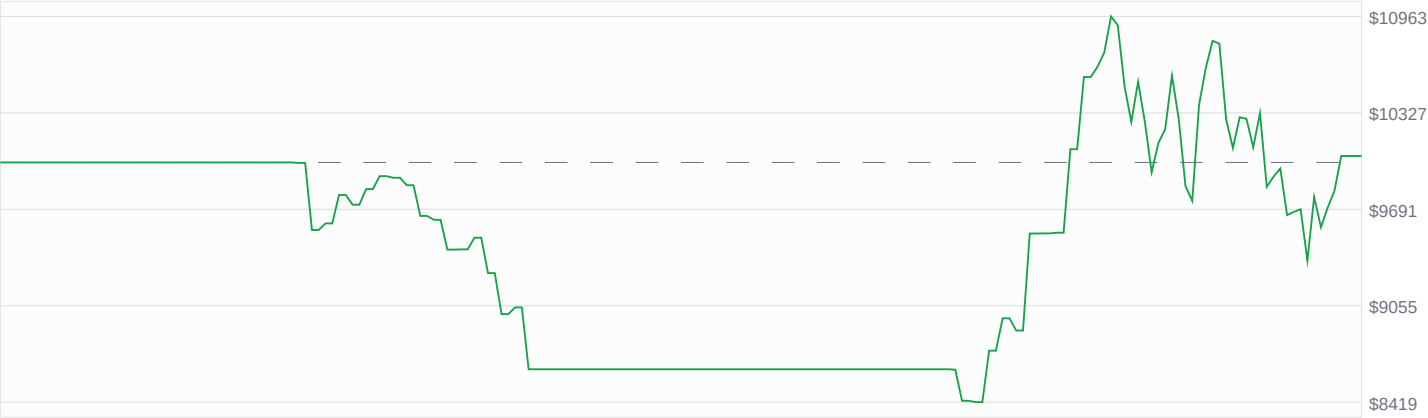




Backtest #55894 · PLMR · PLMR · GG5_Stochastic_Oversold (auto)

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 PLMR backtest for the GG5_Stochastic_Oversold strategy yielded a marginal +0.43% ROI on a critically insufficient sample of only two trades. With a Sharpe ratio of 0.14 and a 50% win rate, the statistical noise overwhelms any genuine alpha signal, rendering the 14.67% drawdown statistically meaningless. The sample size is far too small to validate entry logic or assess risk parameters with institutional confidence. We must execute a forward simulation with at least 100 trades before deploying live capital.

ADDITIONAL METRICS

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