



Backtest #51853 · PLMR · EVO_GG1RSISNIP_v1481

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 EVO_GG1RSISNIP_v1481 strategy on PLMR generated a nominal +0.43% ROI with a Sharpe of 0.14, yet the 14.67% drawdown and flat 50% win rate indicate severe underperformance relative to capital risk. Statistical significance is absent due to only two trades, rendering the positive equity curve and low drawdown figures unreliable and likely noise. The strategy failed to capture meaningful alpha or trend momentum, exposing capital to disproportionate downside for minimal reward. The immediate next step is to expand the backtest window to validate robustness or adjust entry filters to improve trade frequency 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