



Backtest #2224 · PLMR · EVO_GG1RSISNIP_v975

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +2.97% ROI on PLMR is statistically meaningless given only two trades, rendering a 50% win rate and 0.28 Sharpe ratio devoid of confidence. A 14.42% max drawdown against such thin sampling signals extreme fragility rather than edge. The strategy cannot be distinguished from random noise at this scale. I recommend expanding the backtest window to at least 50 trades or pausing until live execution accumulates sufficient data to validate any signal.

ADDITIONAL METRICS

CAGR	2.97%
Sortino Ratio	0.19
Turnover	3.76x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10300.19