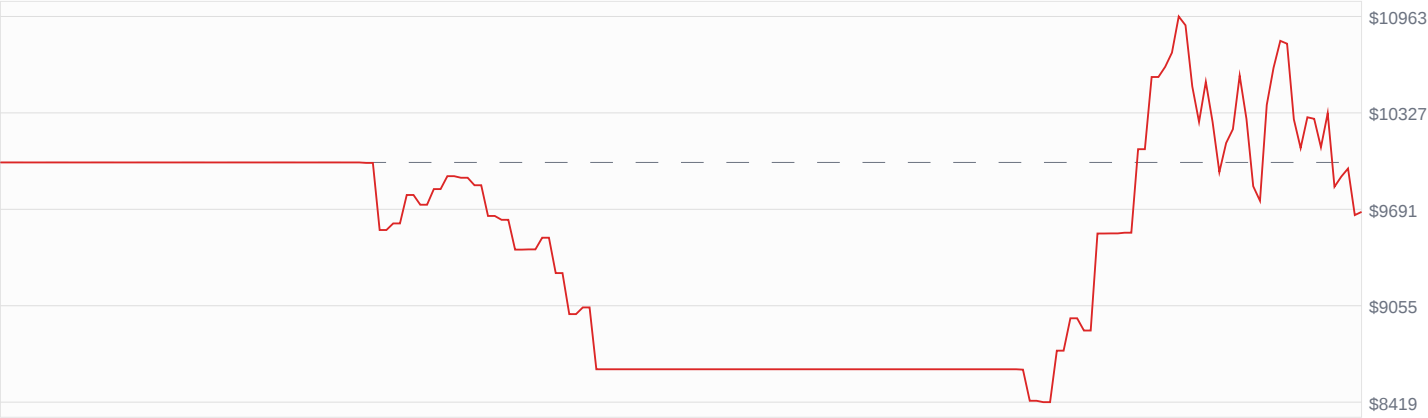




Backtest #30152 · PLMR · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
-3.29%	-0.07	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 strategy on PLMR generated a -3.29% return with a negligible Sharpe of -0.07 despite a balanced 50% win rate. However, statistical significance is virtually nonexistent given the tiny sample size of just two trades. The 14.42% max drawdown is disproportionately high relative to the single loss, indicating severe capital erosion per event. This dataset is too sparse to validate the logic or rule out random variance. Backtesting must be expanded to capture full market cycles before any further deployment is considered.

ADDITIONAL METRICS

CAGR	-3.29%
Sortino Ratio	-0.05
Turnover	3.69x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9673.92