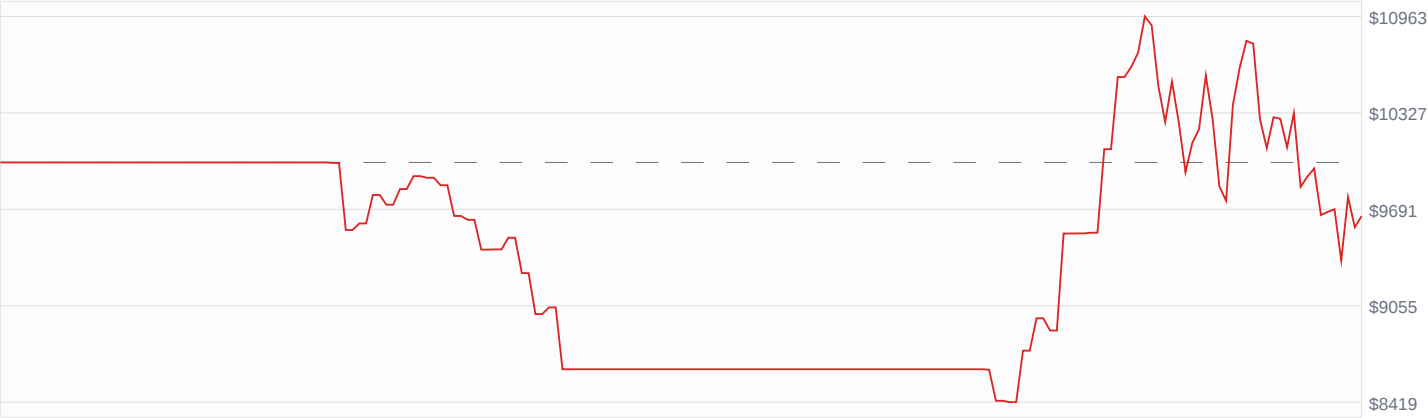




Backtest #35237 · PLMR · EVO_GG1RSISNIP_v446

ROI	Sharpe	Win Rate	Max Drawdown
-3.57%	-0.07	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v446 backtest on PLMR yielded a -3.57% ROI with a negative Sharpe of -0.07, indicating a failed strategy under current conditions. With only two trades executed, the 50% win rate and 14.67% drawdown lack statistical significance, rendering any performance metrics unreliable. The minimal trade count suggests the signal logic failed to generate sufficient entries, likely due to tight filter thresholds or adverse market regime. We must increase the sample size by backtesting over a longer historical window to validate whether this underperformance is structural or transient.

ADDITIONAL METRICS

CAGR	-3.57%
Sortino Ratio	-0.05
Turnover	3.69x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9646.01