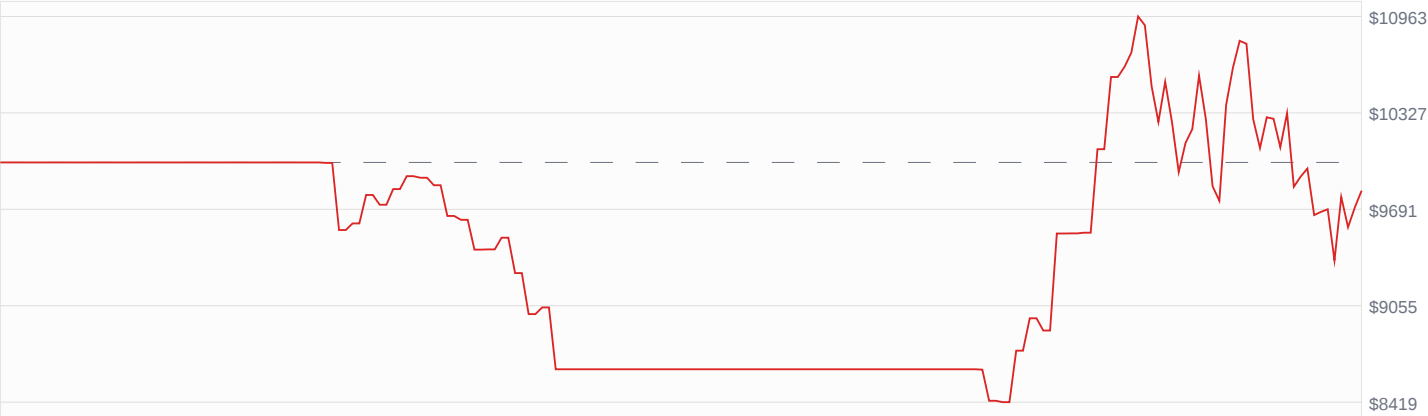




Backtest #35762 · PLMR · EVO\_GG1RSISNIP\_v886

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -1.89% | 0.02   | 50.0%    | -14.67%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v886 strategy on PLMR failed to generate alpha, posting negative returns with a negligible Sharpe ratio of 0.02. A 50% win rate and two total trades indicate a statistically insignificant sample size that cannot support any robust conclusion. The 14.67% maximum drawdown suggests excessive volatility relative to the minimal capital deployed. Increasing the sample size through extended look-back periods or tighter entry filters is the necessary next step to validate signal reliability.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -1.89%     |
| Sortino Ratio   | 0.01       |
| Turnover        | 3.71x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9813.51  |