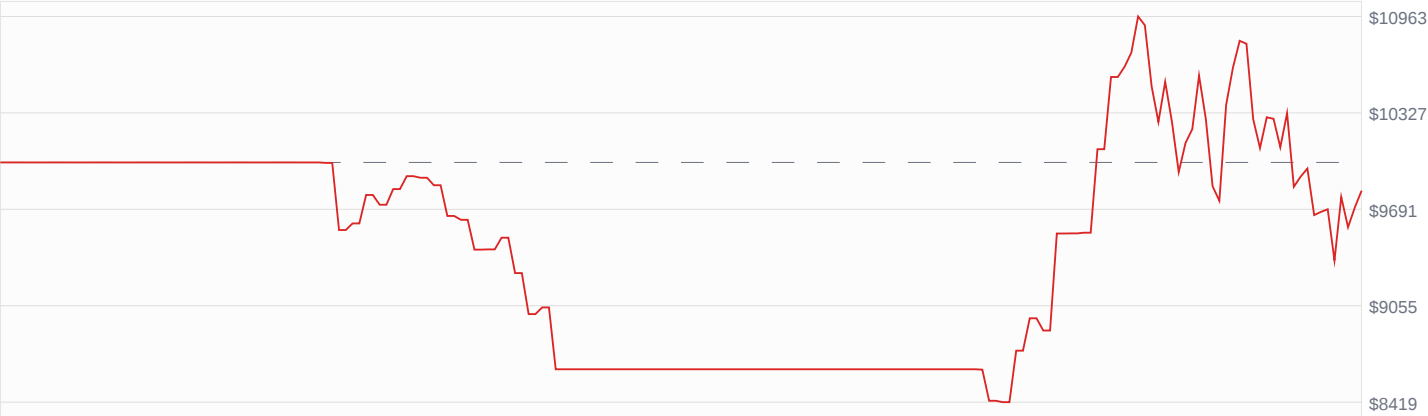




Backtest #36089 · PLMR · EVO_GG1RSISNIP_v278

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_v278 strategy on PLMR is statistically insignificant due to only two trades, rendering the 0.02 Sharpe ratio and 14.67% drawdown meaningless noise rather than actionable risk metrics. A 50% win rate with a negative return confirms the lack of edge, as losses likely exceeded gains, but such a small sample size fails to validate or invalidate the core logic. We must expand the test horizon to at least 50 trades before any statistical confidence can be assigned to the strategy's performance. The immediate next step is to execute a fresh backtest with adjusted parameters or a different timeframe to gather sufficient data for a reliable evaluation. Until then, any conclusion regarding profitability is purely speculative and lacks

ADDITIONAL METRICS

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