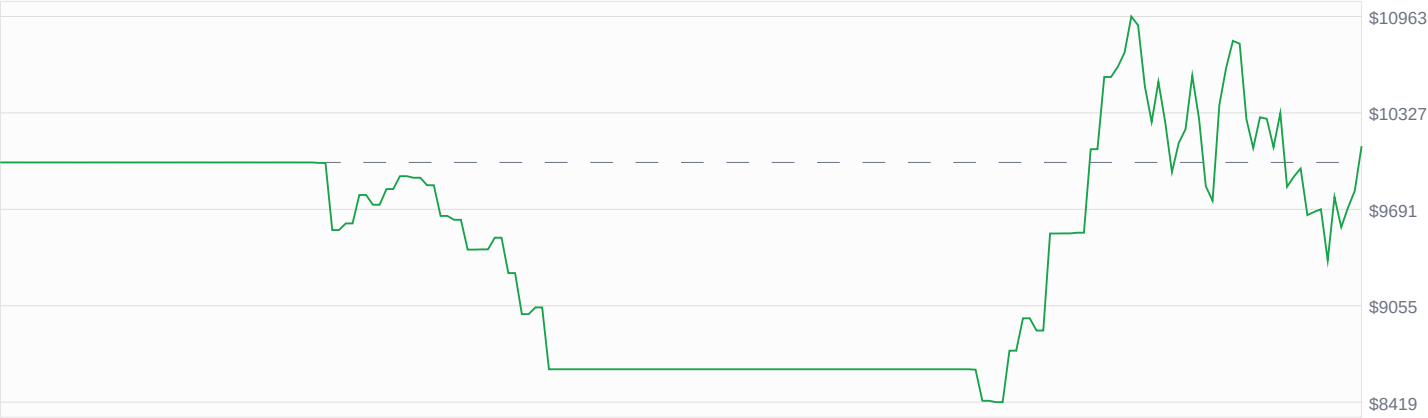


Backtest #36539 · PLMR · EVO_GG1RSISNIP_v332

ROI	Sharpe	Win Rate	Max Drawdown
+1.07%	0.17	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v332 backtest on PLMR shows a marginal +1.07% gain but reveals a flawed strategy with a Sharpe ratio of 0.17 and a max drawdown of 14.67%. With only two trades executed, the 50% win rate lacks statistical significance and cannot confirm the signal logic's robustness. The low trade count suggests the entry filters are too restrictive or market conditions were unfavorable for this specific parameter set. Increasing the sample size through parameter optimization or testing on a broader timeframe is the immediate next step to validate the strategy. This analysis is for educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	1.07%
Sortino Ratio	0.12
Turnover	3.74x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10107.01