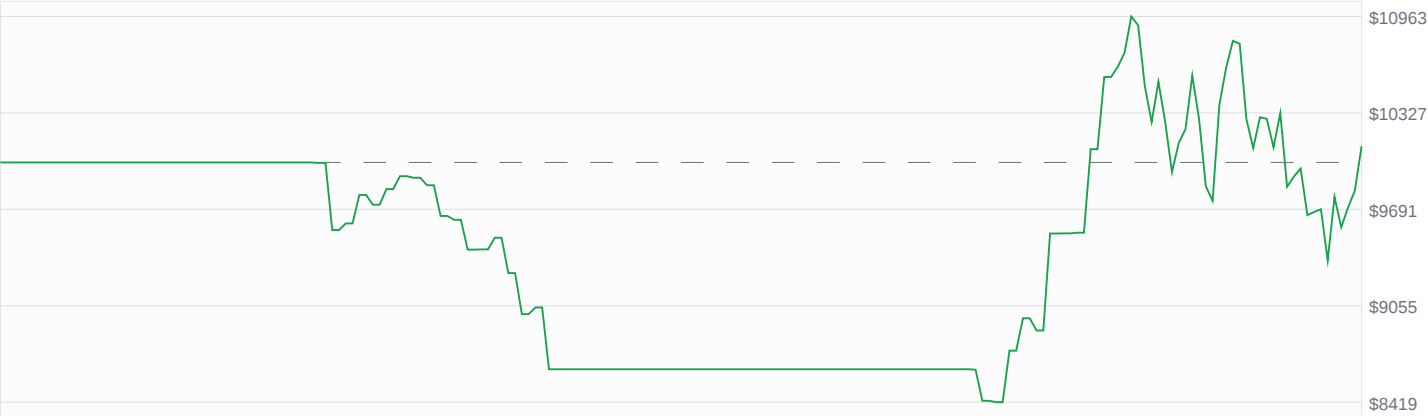




Backtest #36719 · PLMR · EVO_GG1RSISNIP_v408

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_v408 backtest on PLMR shows a superficial gain of 1.07% driven by a meager sample of two trades, offering zero statistical confidence. A 50% win rate paired with a Sharpe ratio of 0.17 indicates a strategy that barely outperforms random noise. The 14.67% maximum drawdown is particularly concerning given the lack of diversification or volume confirmation. Expanding the test window to include a full market cycle and enforcing a minimum trade threshold of ten executions is the necessary next step to validate any alpha.

ADDITIONAL METRICS

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