



Backtest #3806 · PLMR · EVO_GG1RSISNIP_v1419

ROI

+2.97%

Sharpe

0.28

Win Rate

50.0%

Max Drawdown

-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a modest +2.97% ROI with a Sharpe of 0.28 and a 50% win rate, but only 2 trades provide virtually no statistical confidence. The 14.42% max drawdown is disproportionately high relative to the gains, suggesting poor risk-adjusted performance. With such a small sample size, results are likely noise rather than signal. The strategy's logic cannot be validated meaningfully here. Next step: expand the backtest window to accumulate at least 50+ trades before drawing conclusions.

ADDITIONAL METRICS

CAGR	2.97%
Sortino Ratio	0.19
Turnover	3.76x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10300.19