



Backtest #41308 · PLMR · EVO_GG1RSISNIP_v1566

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PLMR backtest shows a statistically insignificant edge with only two trades, rendering the 0.43% ROI and 14.67% drawdown meaningless noise rather than a viable signal. A Sharpe ratio of 0.14 indicates poor risk-adjusted performance, and a 50% win rate suggests the strategy lacks directional consistency in this regime. We cannot validate the EVO_GG1RSISNIP_v1566 logic without expanding the sample size to eliminate overfitting and confirm robustness across different market phases. The next step is to re-run the simulation with a wider date range and increased trade frequency to generate a statistically significant equity curve before any live deployment.

ADDITIONAL METRICS

CAGR	0.43%
Sortino Ratio	0.10
Turnover	3.73x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10042.90