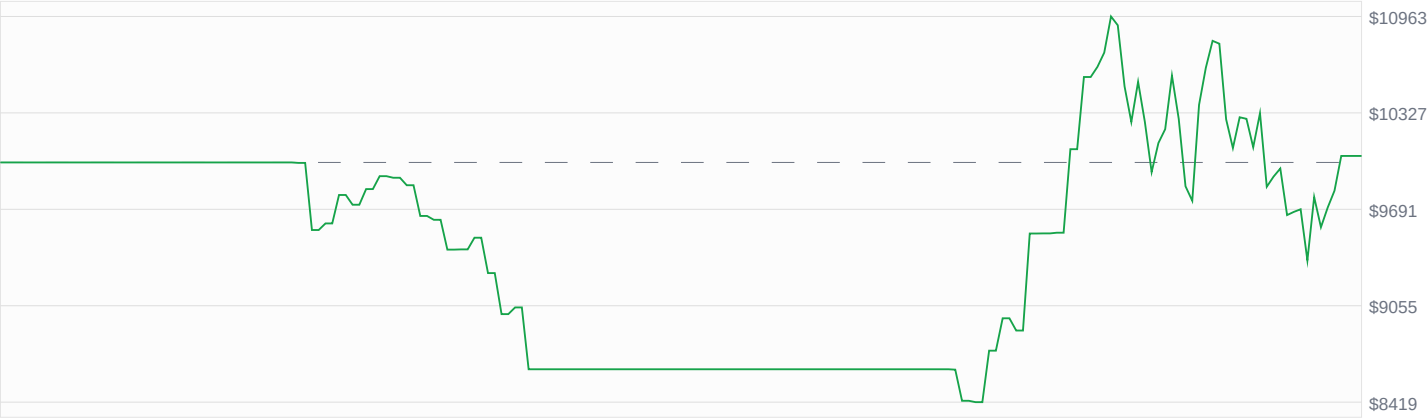




Backtest #41366 · PLMR · EVO_GG1RSISNIP_v1568

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 EVO_GG1RSISNIP_v1568 backtest on PLMR shows a negligible +0.43% ROI and a Sharpe of 0.14, indicating a strategy barely outperforming cash with poor risk-adjusted returns. A 14.67% max drawdown paired with only 50% win rate suggests the logic failed to capture meaningful trends, while a mere two trades renders any statistical conclusion unreliable. The sample size is critically insufficient to validate the edge, making the observed profitability likely noise rather than a repeatable alpha. Next, widen the testing interval and increase the capital simulation to generate a robust sample size before considering deployment.

ADDITIONAL METRICS

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