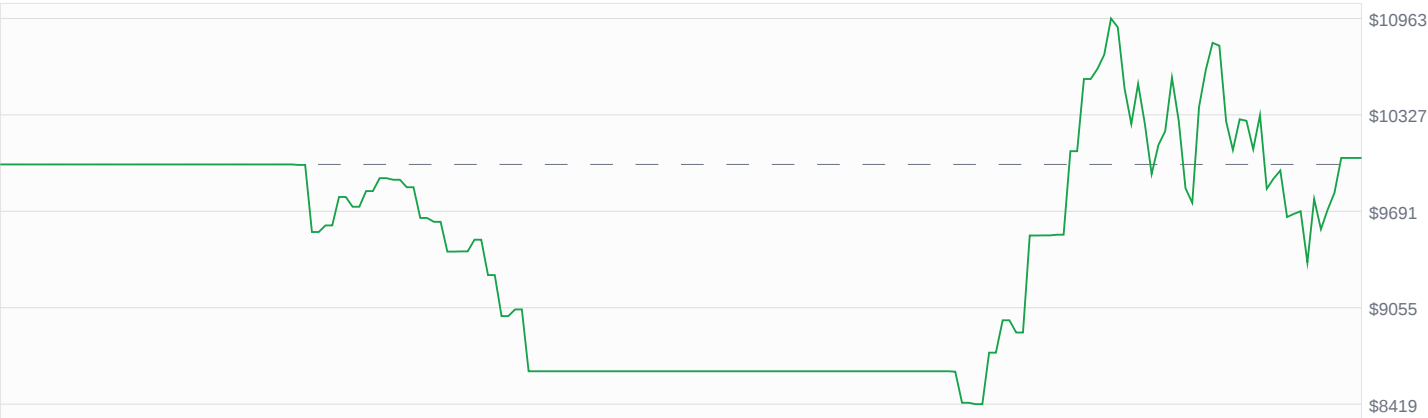




Backtest #48915 · PLMR · EVO_GG1RSISNIP_v1149

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_v1149 strategy on PLMR shows negligible positive returns of 0.43% with an extremely low Sharpe ratio of 0.14, indicating poor risk-adjusted performance. With only two trades recorded, the 50% win rate and 14.67% maximum drawdown lack statistical significance, rendering any observed patterns unreliable. The sample size is too small to confirm edge validity or optimize parameters effectively without further data. We must execute a larger backtest simulation with increased trade thresholds to validate whether this approach holds under broader market conditions.

ADDITIONAL METRICS

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