



Backtest #48491 · PLMR · EVO_GG1RSISNIP_v1079

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_v1079 strategy on PLMR generated a marginal 0.43% ROI with a 14.67% peak drawdown after only two trades, yielding a Sharpe ratio of 0.14. A 50% win rate with such a low trade count provides insufficient statistical power to validate the strategy's edge or reliability. The narrow sample size prevents any meaningful assessment of risk-adjusted returns or consistency under varying market regimes. We must expand the backtest horizon with more historical data to determine if these results are anomalous or indicative of future performance.

ADDITIONAL METRICS

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