



Backtest #50436 · PLMR · EVO_GG1RSISNIP_v274

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_v274 strategy on PLMR shows a marginal 0.43% return with a Sharpe of only 0.14, indicating returns barely exceed risk-free rates. A severe 14.67% drawdown combined with just two trades reveals extreme statistical noise and zero confidence in any observed edge. The sample size is far too small to validate the robustness of the entry logic or filter effectiveness against market volatility. Without further data, this result is indistinguishable from random chance rather than a replicable alpha source. The immediate priority is to extend the backtest window or adjust parameters to generate sufficient trade volume for meaningful analysis.

ADDITIONAL METRICS

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