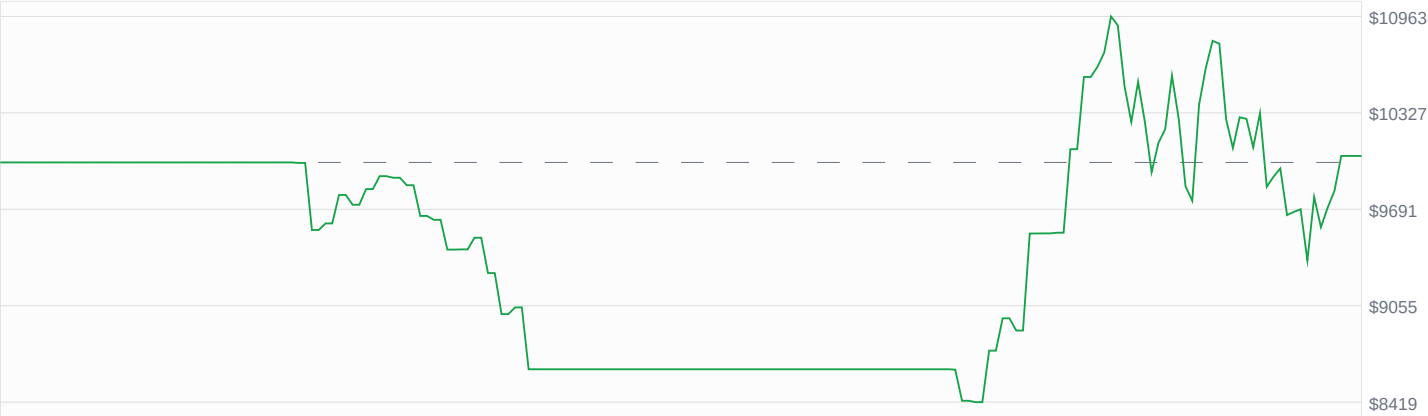




Backtest #51668 · PLMR · EVO_GG1RSISNIP_v215

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_v215 backtest on PLMR yielded a marginal +0.43% return with a Sharpe ratio of 0.14, indicating returns barely exceed the risk-free rate. The strategy generated only two trades, which creates a statistically insignificant sample size that precludes any reliable confidence in the 50% win rate. A maximum drawdown of 14.67% suggests high volatility exposure, while the final capital of \$10,042.90 reflects negligible growth. The lack of robust statistical evidence means this signal cannot be validated as a robust edge. We must increase the backtest horizon or adjust parameters to gather sufficient trade data before deploying any live capital.

ADDITIONAL METRICS

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