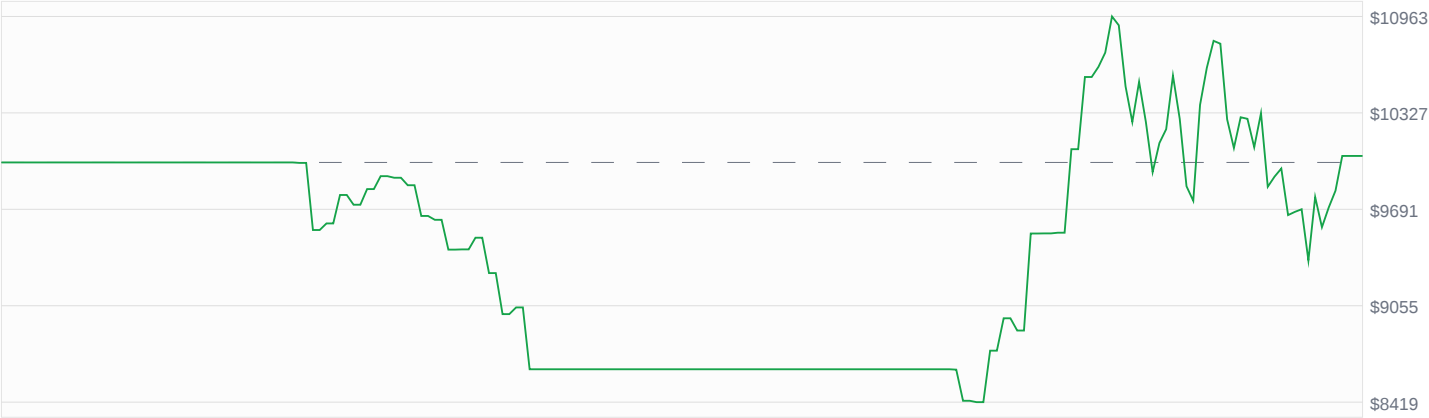




Backtest #47487 · PLMR · EVO_EVOEVOEVOE_v670

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_EVOEVOEVOE_v670 strategy on PLMR generated a marginal +0.43% return with a negligible Sharpe of 0.14, driven by only two transactions that offer zero statistical confidence. A maximum drawdown of 14.67% suggests significant volatility risk, while a 50% win rate indicates the system is effectively guessing rather than capturing an alpha edge. This sample size is too small to validate the approach or rule out random noise as the primary driver of the final capital increase. I recommend expanding the backtest window to gather sufficient trade data before deploying any capital based on these parameters.

ADDITIONAL METRICS

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