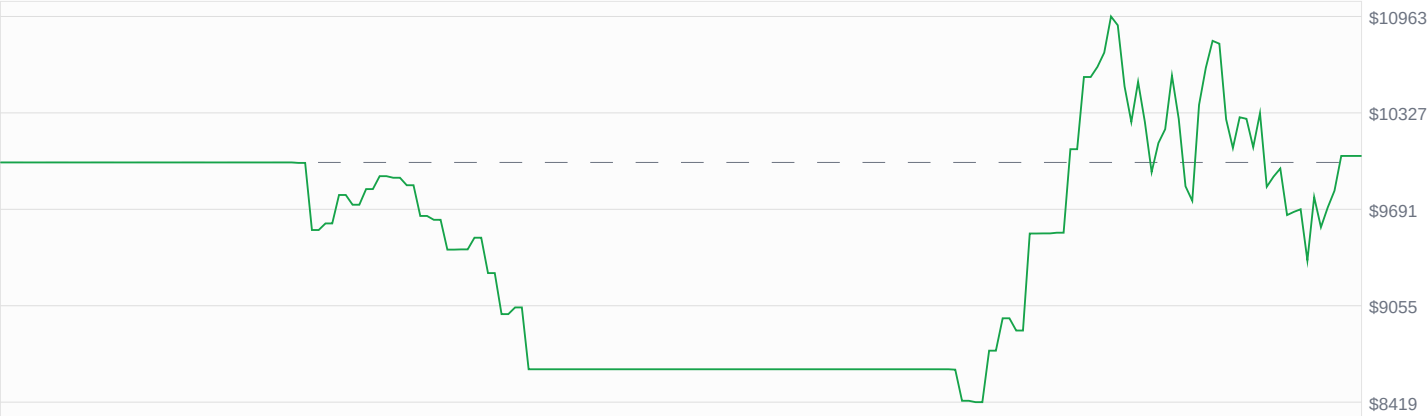




Backtest #49033 · PLMR · EVO_EVOEVOEVOE_v1947

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 backtest on PLMR shows a negligible 0.43% ROI with a Sharpe ratio of 0.14, indicating a strategy that barely outperforms risk-free assets. A 50% win rate paired with only two trades reveals insufficient statistical significance to validate the signal reliability. The 14.67% maximum drawdown exposes substantial risk given the lack of sample data to confirm the drawdown is not an anomaly. I recommend expanding the sample size by retesting over different market regimes before deployment.

ADDITIONAL METRICS

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