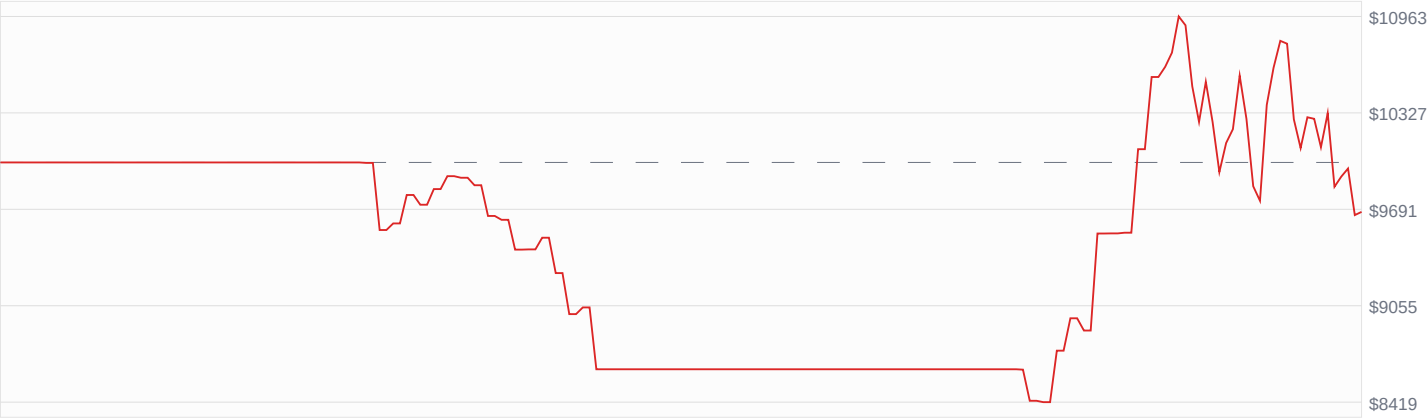




Backtest #30103 · PLMR · EVO_EVOEVOEVOE_v636

ROI	Sharpe	Win Rate	Max Drawdown
-3.29%	-0.07	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v636 strategy on PLMR yielded a -3.29% ROI with a -0.07 Sharpe, indicating negligible risk-adjusted performance. Although the win rate was a perfect 50%, the sample size of only two trades renders these results statistically insignificant and prone to high variance. The 14.42% max drawdown further underscores the volatility risk relative to the minimal capital erosion observed. Any perceived edge is likely noise rather than signal given the lack of statistical power in this limited dataset. Immediate next steps should involve expanding the backtest period to capture more market cycles before considering any live deployment.

ADDITIONAL METRICS

CAGR	-3.29%
Sortino Ratio	-0.05
Turnover	3.69x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9673.92