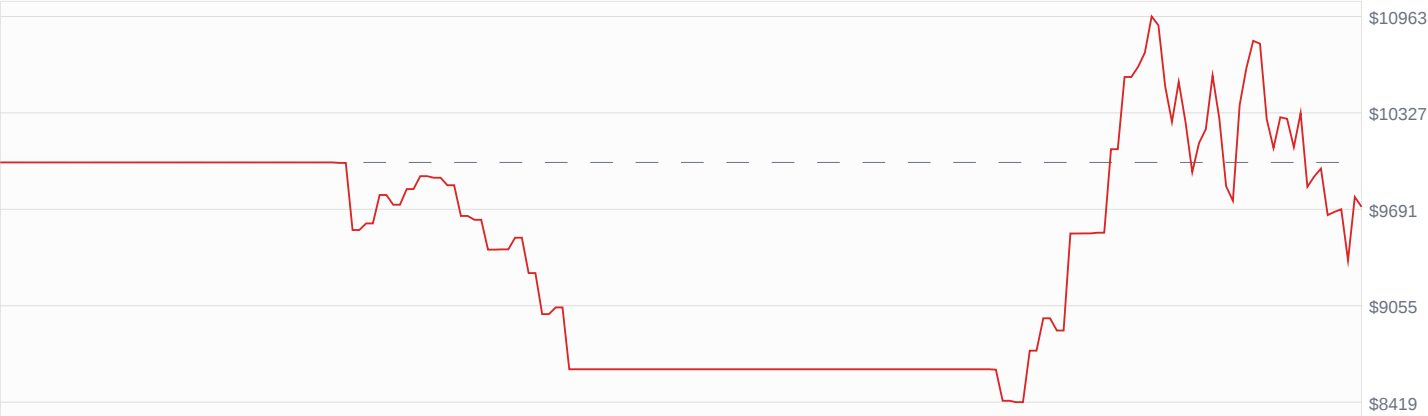




Backtest #33633 · PLMR · EVO_EVOEVOEVOE_v823

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v823 backtest on PLMR failed to generate alpha, delivering a -2.96% return and a negative Sharpe ratio of -0.04. With only two trades executed, statistical confidence is negligible, rendering the 50% win rate and 14.67% drawdown unrepresentative of strategy viability. The negative expectancy suggests the entry logic lacks robustness under current market conditions. We must expand the sample size by adjusting lookback parameters before considering live deployment.

ADDITIONAL METRICS

CAGR	-2.96%
Sortino Ratio	-0.03
Turnover	3.70x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9707.12