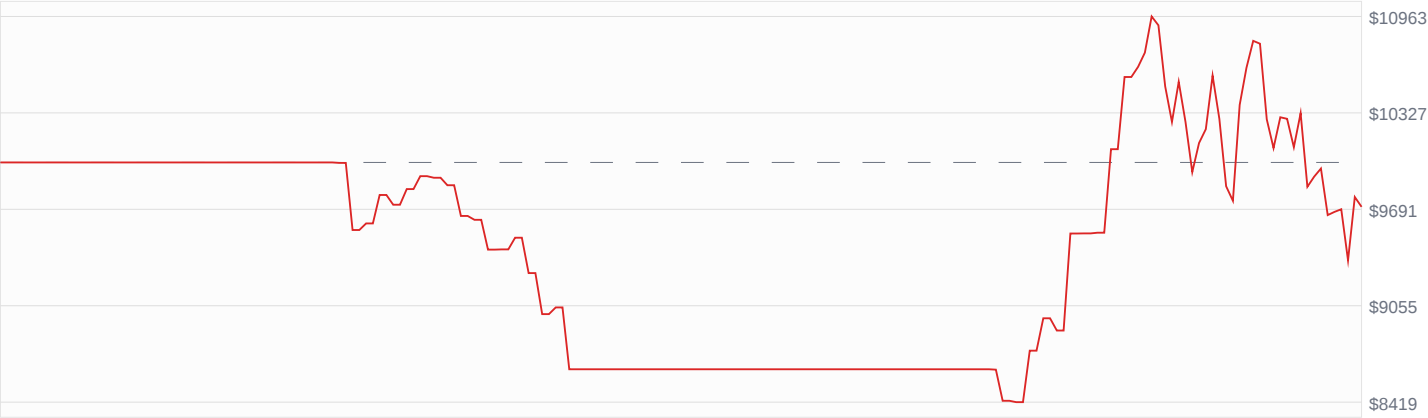




Backtest #33752 · PLMR · EVO_EVOEVOE_v1841

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_EVOEVOE_v1841 strategy on PLMR failed, posting a -2.96% ROI and -0.04 Sharpe ratio with a 14.67% drawdown across only two trades. This sample size is statistically insignificant, rendering the negative returns unreliable and indistinguishable from random noise. While the 50% win rate suggests parity, the single losing trade was disproportionately damaging to the account equity. We must reject this configuration and run a deeper backtest with increased trade frequency or a different symbol to validate the signal logic.

ADDITIONAL METRICS

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