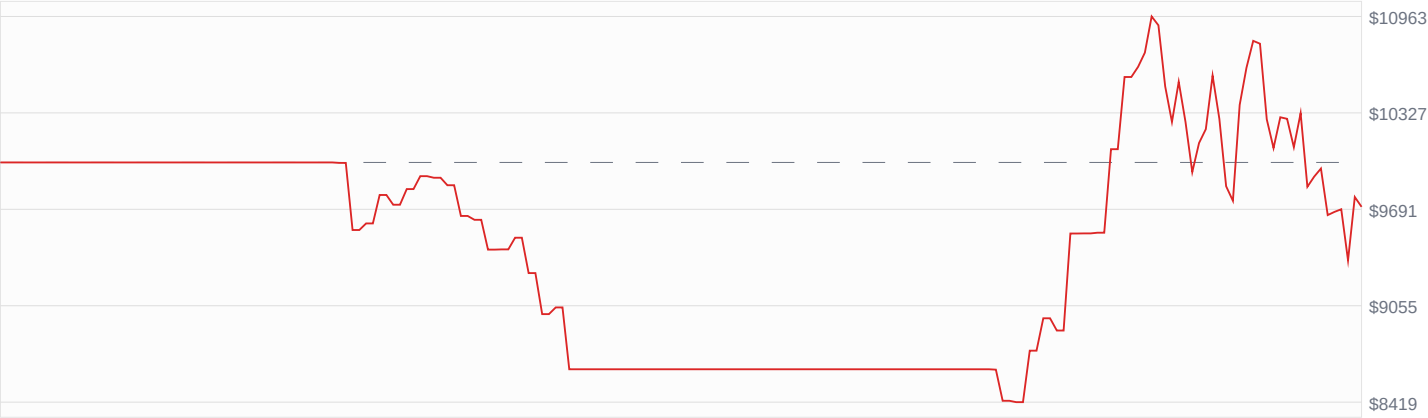




Backtest #33757 · PLMR · EVO_EVOEVOEVOE_v599

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_v599 strategy on PLMR failed to generate alpha, recording a negative return of -2.96% with a non-significant Sharpe ratio of -0.04. Statistical confidence is nonexistent given only two trades, rendering the 50.0% win rate and 14.67% drawdown statistically meaningless noise. This sample size is insufficient to validate any signal logic or risk parameters for this specific asset. The next concrete step is to expand the backtest horizon significantly to accumulate enough trades for robust statistical inference. Until then, capital allocation should remain dormant on this specific configuration.

ADDITIONAL METRICS

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