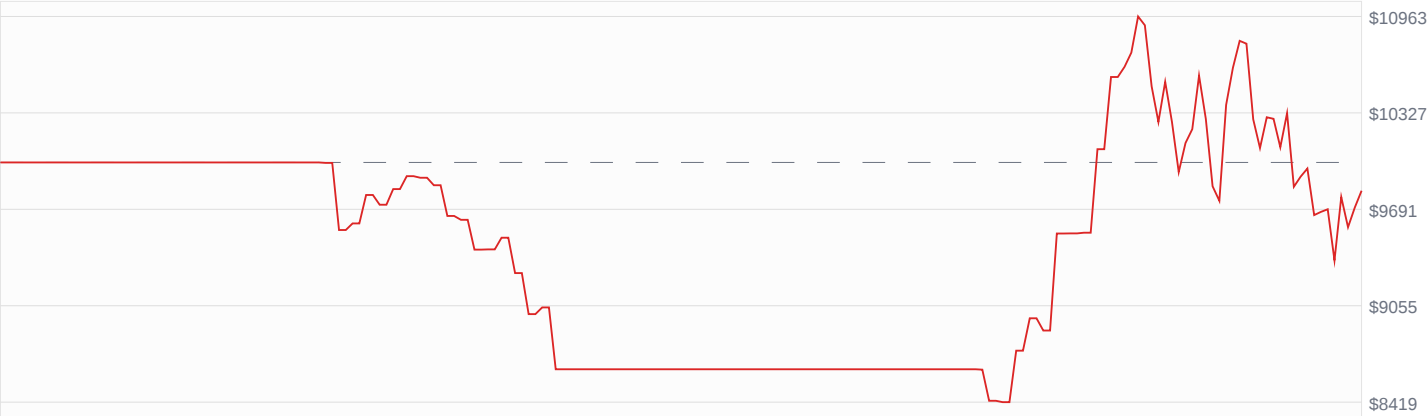




Backtest #35822 · PLMR · EVO_EVOGG1RSIS_v429

ROI	Sharpe	Win Rate	Max Drawdown
-1.89%	0.02	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v429 backtest on PLMR failed to generate alpha, yielding a negative ROI and near-zero Sharpe ratio due to an insufficient sample of only two trades. A 50% win rate with such low transaction volume offers no statistical confidence to validate the strategy's edge or risk profile. The 14.67% maximum drawdown suggests significant volatility exposure that warrants scrutiny of entry timing and stop-loss placement. We must expand the sample size by adjusting the lookback period or filtering conditions before deploying live capital. Re-run a robustness test with walk-forward analysis to confirm whether results hold across different market regimes.

ADDITIONAL METRICS

CAGR	-1.89%
Sortino Ratio	0.01
Turnover	3.71x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9813.51