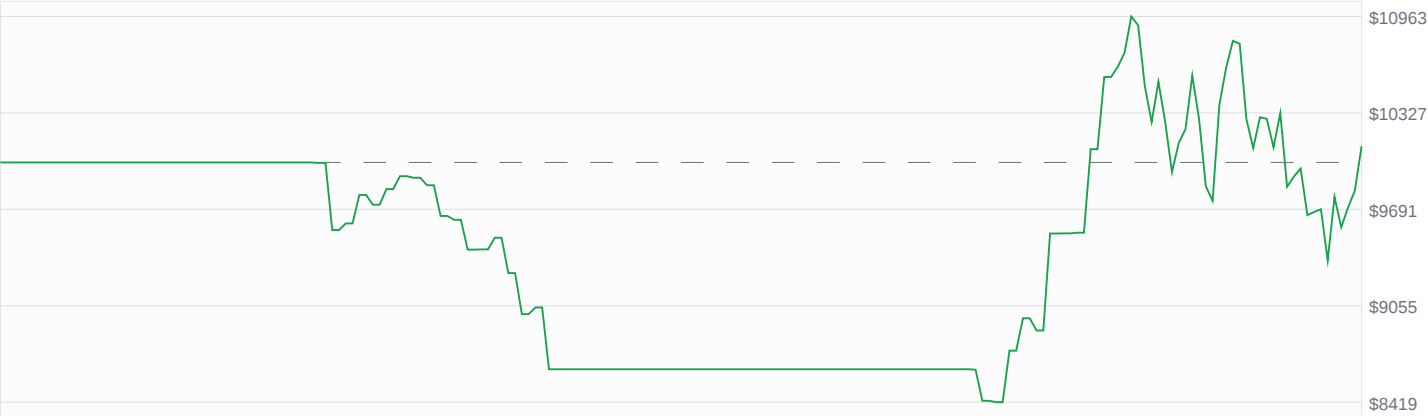




Backtest #36582 · PLMR · EVO_EVOEVOEVOE_v2168

ROI	Sharpe	Win Rate	Max Drawdown
+1.07%	0.17	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2168 strategy on PLMR generated a marginal 1.07% return with a 50% win rate, yet the statistical signal is negligible due to only two trades executed. A sharp 14.67% drawdown against a meager 0.17 Sharpe ratio indicates severe undercapitalization or extreme volatility exposure rather than sustainable alpha. Such a tiny sample size renders the outcome purely random noise, offering zero confidence for live deployment. We must expand the backtest horizon to thousands of trades before drawing any strategic conclusions.

ADDITIONAL METRICS

CAGR	1.07%
Sortino Ratio	0.12
Turnover	3.74x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10107.01