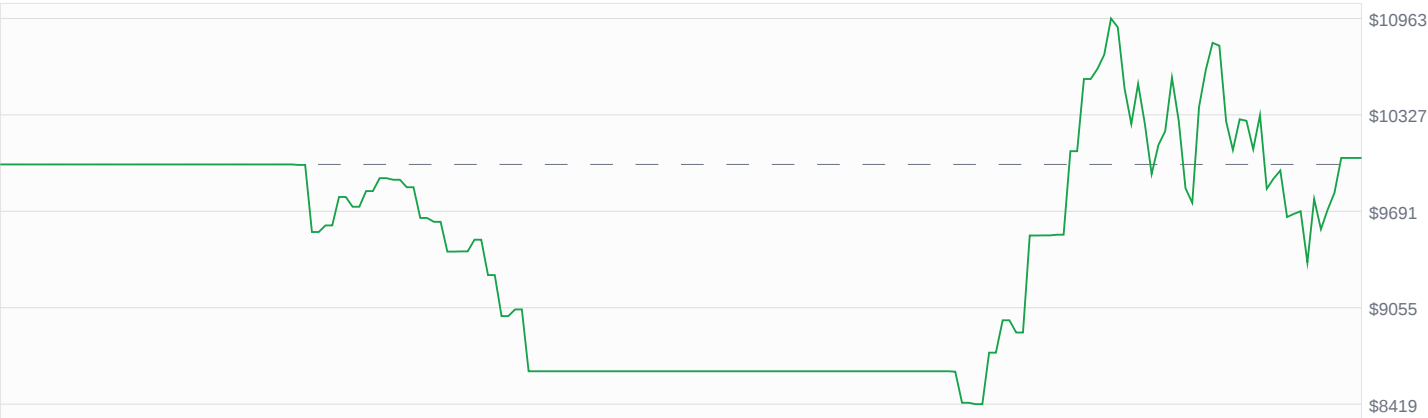




Backtest #44164 · PLMR · EVO_EVOEVOEVOE_v2028

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a marginal 0.43% return with a negligible 0.14 Sharpe ratio, indicating no statistical edge. The 50% win rate is meaningless given only two total trades executed. A 14.67% maximum drawdown severely outweighs the minimal profit, suggesting high risk for insignificant reward. This sample size lacks the statistical power to validate any performance. Extend the backtest to a minimum of one hundred trades to establish meaningful confidence intervals.

ADDITIONAL METRICS

CAGR	0.43%
Sortino Ratio	0.10
Turnover	3.73x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10042.90