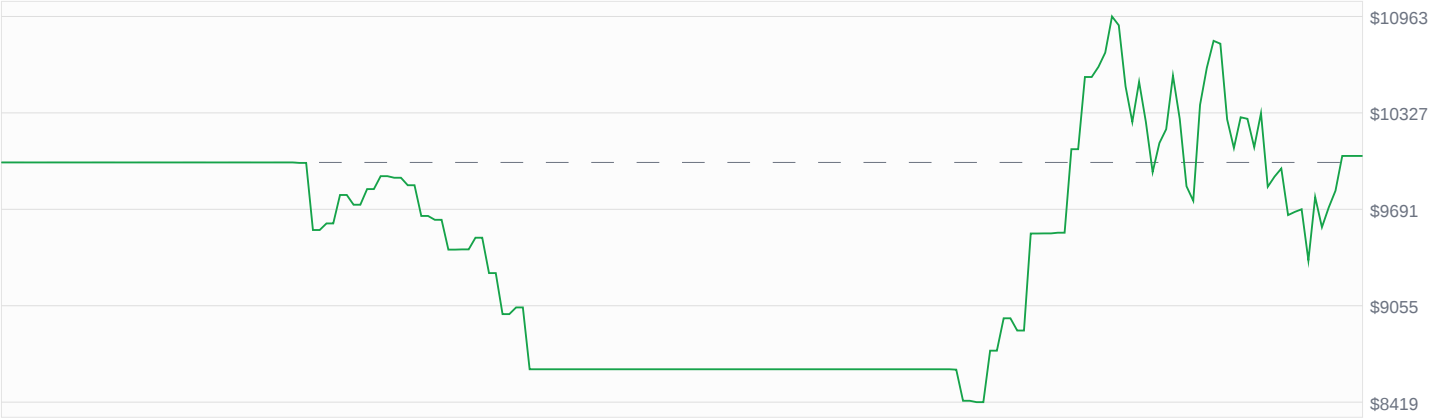




Backtest #52166 · PLMR · EVO_EVOEVOEVOE_v2205

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 EVO_EVOEVOEVOE_v2205 backtest on PLMR shows a negligible +0.43% return with a 0.14 Sharpe ratio, indicating the strategy lacks risk-adjusted edge. With only two trades executed, the 50% win rate and 14.67% drawdown are statistically insignificant and do not validate the approach. The sample size is too small to confirm whether the results stem from genuine market alpha or random noise. A robust next step is to run a longer backtest on a rolling window to assess parameter stability across different market regimes.

ADDITIONAL METRICS

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