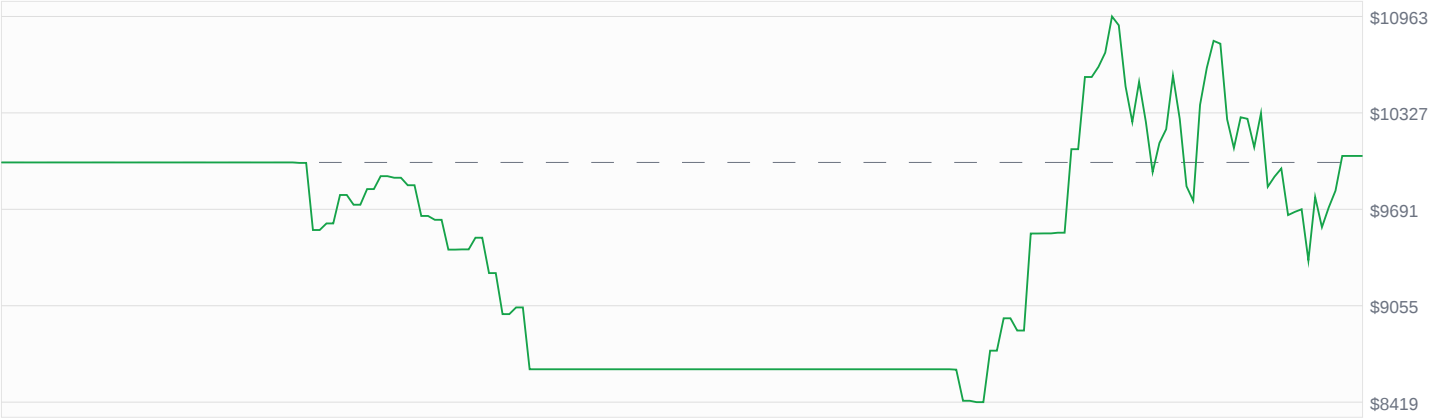




Backtest #57197 · PLMR · EVO_EVOGG1RSIS_v442

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_EVOGG1RSIS_v442 backtest on PLMR shows marginal profitability with a +0.43% ROI and a Sharpe ratio of only 0.14, indicating weak risk-adjusted returns. With a max drawdown of 14.67% and just two executed trades, the sample size is critically insufficient to establish statistical confidence in the strategy's validity. The 50% win rate offers no edge over random chance, suggesting the logic fails to capture meaningful market inefficiencies under current conditions. We must expand the testing horizon significantly or adjust entry filters to validate whether this approach can generate robust alpha.

ADDITIONAL METRICS

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