



Backtest #1595 · PLMR · EVO_EVOEVOEVOE_v620

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v620 strategy on PLMR posted a +2.97% ROI with a 50.0% win rate but suffered a severe 14.42% max drawdown, revealing poor risk-adjusted efficiency reflected in the low 0.28 Sharpe ratio. The sample size of just two trades is statistically meaningless, offering zero confidence in any predictive edge or repeatability. To validate this signal, the strategy must be tested on a significantly larger trade universe and longer timeframes to filter out random noise.

ADDITIONAL METRICS

CAGR	2.97%
Sortino Ratio	0.19
Turnover	3.76x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10300.19