



Backtest #22882 · PLMR · EVO_EVOVOGG1R_v1657

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_EVOVOGG1R_v1657 strategy on PLMR generated a modest 2.97% ROI, but the sample size of only two trades offers virtually no statistical confidence. A 50% win rate with a 0.28 Sharpe ratio indicates the returns are likely noise rather than alpha. The 14.42% maximum drawdown is disproportionately large relative to the total gain, suggesting poor risk-adjusted performance. This strategy requires extensive backtesting with significantly more trades to validate any edge. Immediate next step: reject this configuration for live deployment and expand the backtest window to increase trade count.

ADDITIONAL METRICS

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