



Backtest #23427 · PLMR · EVO_EVOEVOEVOE_v792

ROI

+2.97%

Sharpe

0.28

Win Rate

50.0%

Max Drawdown

-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a modest ROI of 2.97% with a low Sharpe ratio of 0.28, indicating poor risk-adjusted returns relative to the 14.42% max drawdown. The 50% win rate across only 2 total trades provides negligible statistical confidence, making results highly susceptible to variance. This sample size is far too small to validate the EVO_EVOEVOEVOE_v792 strategy's edge or robustness. A concrete next step is to expand the backtest window and increase trade volume to achieve statistical significance before considering any deployment.

ADDITIONAL METRICS

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