



Backtest #27591 · PLMR · EVO_EVOEVOEVOE_v1985

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 yielded a +2.97% ROI with a 50% win rate, but the Sharpe ratio of 0.28 and 14.42% max drawdown signal poor risk-adjusted returns. With only two total trades, the sample size is statistically meaningless for validating the EVO_EVOEVOEVOE_v1985 strategy. The results are indistinguishable from random noise. Expand the lookback window and target at least 50 trades before considering the strategy viable.

ADDITIONAL METRICS

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