



Backtest #3360 · PLMR · EVO_EVOEVOEVOE_v1874

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 EVO_EVOEVOEVOE_v1874 strategy for PLMR yielded a modest 2.97% return but suffered a 14.42% drawdown with a poor Sharpe ratio of 0.28. A 50% win rate across only two trades offers negligible statistical confidence, rendering the results statistically indistinguishable from random noise. The high risk-adjusted cost relative to the tiny sample size suggests the logic is unproven. Expand the backtest window to capture more market regimes before trusting the signal generation.

ADDITIONAL METRICS

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