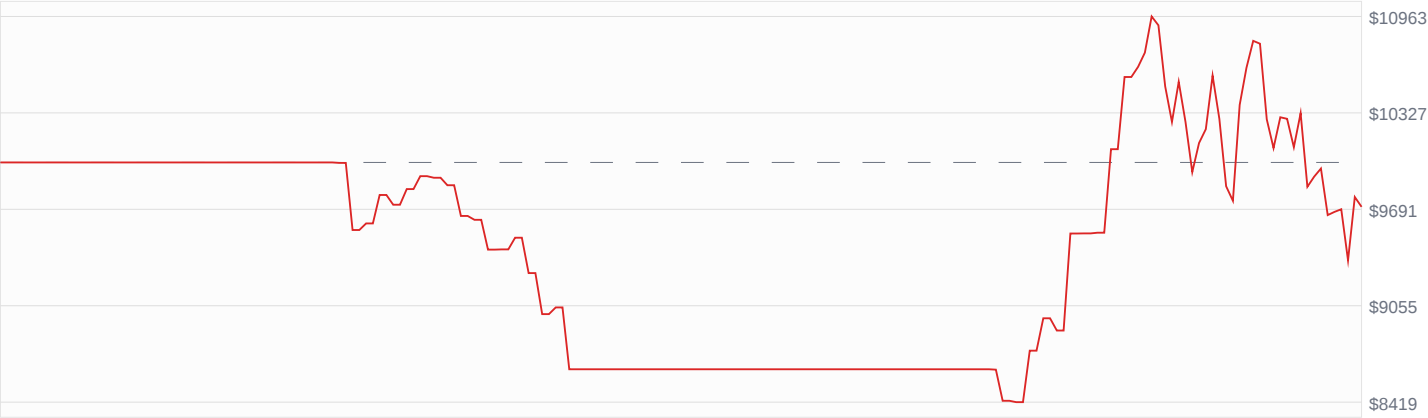




Backtest #34133 · PLMR · EVO_EVOEVOE_v724

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v724 strategy on PLMR had a negative ROI of 2.96%, resulting in a Sharpe ratio of -0.04. It achieved a 50.0% win rate but experienced a significant 14.67% max drawdown. With only two trades, the strategy's performance is limited. A concrete next step would be to review the backtest results in the context of the market data and adjust parameters to improve the strategy's risk-adjusted returns.

ADDITIONAL METRICS

CAGR	-2.96%
Sortino Ratio	-0.03
Turnover	3.70x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9707.12