



Backtest #3883 · PLMR · EVO_EVOEVOEVOE_v1886

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 backtest is statistically meaningless with only two trades, making the 50% win rate and +2.97% ROI indistinguishable from noise. A 14.42% max drawdown against a marginal Sharpe of 0.28 suggests poor risk-adjusted performance, and the sample size cannot support any confident inference about edge. The strategy failed to demonstrate consistency or robustness over the tested period. I recommend expanding the backtest window to capture at least 50+ trades before considering any further development.

ADDITIONAL METRICS

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