



Backtest #46931 · PLMR · EVO_EVOEVOEVOG_v487

ROI

+0.43%

Sharpe

0.14

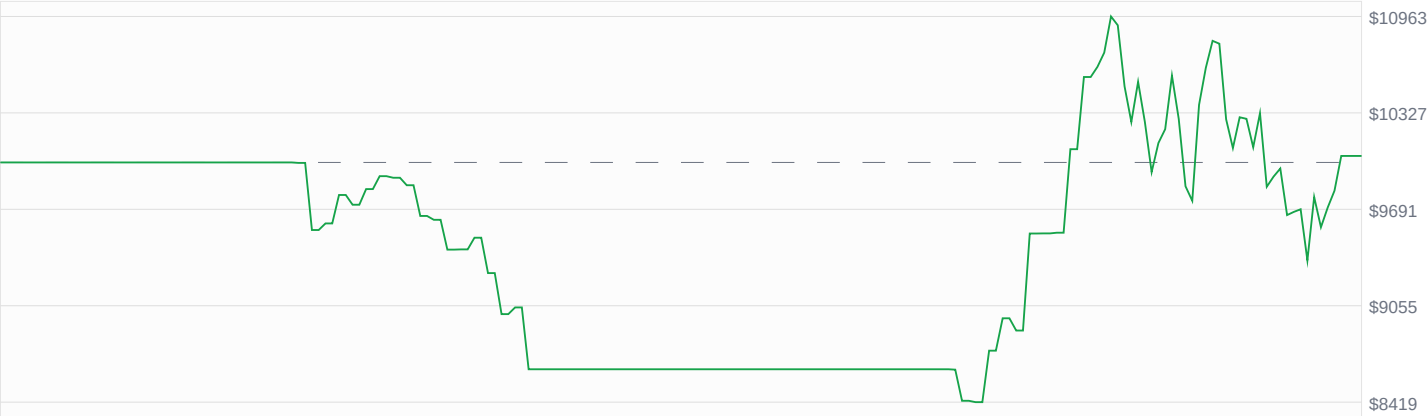
Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The backtest for the PLMR EVO strategy shows a negligible 0.43% ROI and a Sharpe ratio of 0.14, indicating a strategy that barely edges out the risk-free rate. With only two trades executed, the statistical sample is too small to validate the 50% win rate or the 14.67% maximum drawdown as representative of live market behavior. The low Sharpe ratio suggests the strategy lacks sufficient risk-adjusted returns to justify the capital allocation under current conditions. A concrete next step is to increase the simulation horizon or reduce trade frequency to generate a statistically significant dataset before any deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	0.43%
Sortino Ratio	0.10
Turnover	3.73x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10042.90