

Backtest #47177 · PLMR · EVO_EVOEVOEVOE_v581

ROI

+0.43%

Sharpe

0.14

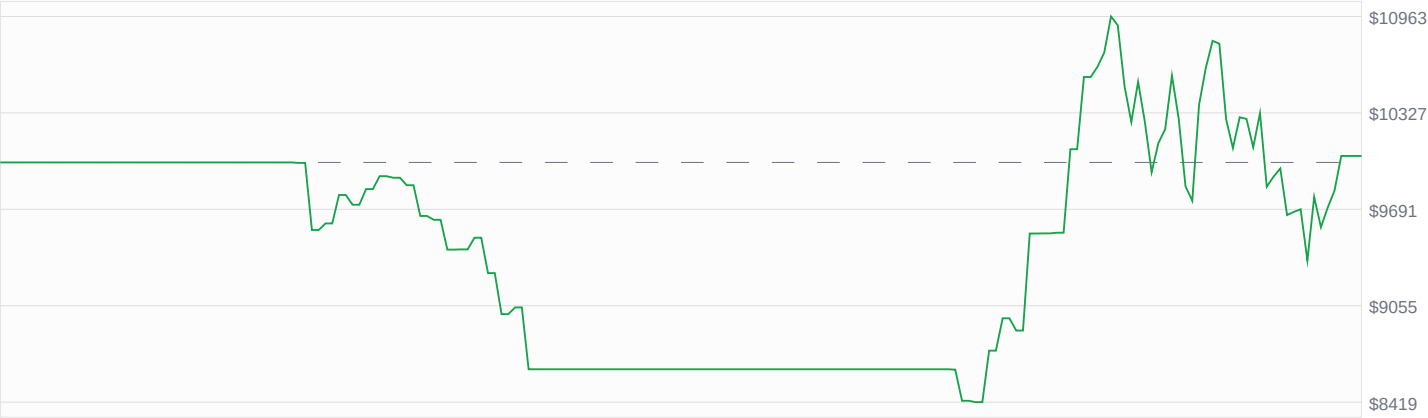
Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v581 strategy on PLMR yielded a negligible 0.43% return with a 0.14 Sharpe ratio, indicating no statistical edge. A 50% win rate is essentially random, while the 14.67% max drawdown suggests poor risk controls relative to the minimal gains. With only two trades, the sample size is too small to establish any confidence in the model's viability or consistency. The primary failure is the lack of positive expectancy, where losses likely outweighed the small wins. Next, conduct a robust out-of-sample test with at least 100 trades to verify if the signal persists before considering further optimization.

ADDITIONAL METRICS

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