



Backtest #47761 · PLMR · EVO_EVOEVOEVOE_v727

ROI

+0.43%

Sharpe

0.14

Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v727 backtest on PLMR shows a meager +0.43% ROI with a 50.0% win rate, rendering the strategy statistically inconclusive due to only two trades. A maximum drawdown of 14.67% paired with a Sharpe ratio of 0.14 indicates that the strategy lacks the risk-adjusted efficiency required for institutional deployment. We must expand the sample size to validate whether this underperformance is an anomaly or a systemic flaw in the signal logic. Next, we should run a walk-forward analysis across multiple market regimes to assess the robustness of these parameters. Until statistical significance is achieved, the strategy remains unfit for live capital allocation.

ADDITIONAL METRICS

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