



Backtest #49990 · PLMR · EVO_EVOEVOEVOE_v1864

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1864 backtest on PLMR shows marginal performance with a meager 0.43% ROI and a Sharpe ratio of only 0.14, indicating risk-adjusted returns are statistically insignificant. A maximum drawdown of 14.67% is concerning given the strategy only executed two trades, rendering the sample size too small to draw any reliable conclusions about robustness. The 50% win rate suggests the logic lacks an edge, as it performs no better than a coin flip over this limited horizon. Given these constraints, the strategy cannot be validated and requires immediate parameter optimization or a complete re-evaluation of the entry conditions.

ADDITIONAL METRICS

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