



Backtest #51011 · PLMR · EVO_EVOEVOEVOG_v492

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_EVOEVOEVOG_v492 strategy on PLMR generated minimal returns with a negligible 0.14 Sharpe ratio, indicating weak risk-adjusted performance. With only two trades executed, the statistical sample is insufficient to validate the 50% win rate or the observed 14.67% drawdown. The approach likely failed to capture sufficient volatility, as the modest 0.43% ROI barely outperforms a flat holding scenario. We must increase the lookback period or adjust entry thresholds to generate a statistically significant dataset before considering deployment.

ADDITIONAL METRICS

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