



Backtest #52251 · PLMR · EVO_EVOEVOEVOE_v869

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_v869 backtest on PLMR yielded a negligible 0.43% ROI with a 50% win rate, driven by only two trades. A maximum drawdown of 14.67% exposes significant vulnerability given the minimal transaction history. With such a low sample size, the Sharpe ratio of 0.14 lacks statistical significance and fails to confirm robust risk-adjusted performance. The strategy currently exhibits overfitting risks rather than genuine alpha generation. I recommend expanding the parameter grid or testing on a longer historical window to validate any edge.

ADDITIONAL METRICS

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