



Backtest #56706 · PLMR · EVO_EVOGG1RSIS_v429

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_EVOGG1RSIS_v429 backtest on PLMR shows a marginal 0.43% return with a 50% win rate and a concerning 14.67% maximum drawdown. With only two total trades executed, the sample size is statistically insufficient to validate any alpha or Sharpe ratio of 0.14. The strategy failed to capture meaningful upside while exposing significant downside risk, likely due to overfitting or extreme market noise. Immediate action requires expanding the lookback period and increasing trade frequency to achieve a robust dataset before live deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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