



Backtest #47905 · PLMR · EVO_EVOEVOEVOE_v759

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 +0.43% ROI and 0.14 Sharpe ratio for PLMR under EVO_EVOEVOEVOE_v759 indicate a strategy that barely clears the noise floor. A 50% win rate paired with a 14.67% max drawdown suggests poor risk-reward symmetry where losses outweigh gains significantly. With only two total trades, the sample size is statistically negligible, meaning these results lack any meaningful confidence or predictive power. The primary failure is the inability to preserve capital relative to the volatility experienced. The immediate next step is to expand the historical window to at least fifty trades to validate whether the signal logic holds up under broader market conditions.

ADDITIONAL METRICS

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